



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 28/05/2008

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
28/05/2008	\$ / R 2008/06/13			Currency Future	7.7942	7.7270	(0.862)	7.8000	7.7100	67,286
28/05/2008	\$ / R 2008/09/15			Currency Future	7.9837	7.9157	(0.852)	7.9500	7.9500	70,745
28/05/2008	\$ / R 2008/12/12			Currency Future	8.1770	8.1079	(0.845)	8.2000	8.1800	9,085
28/05/2008	£ / R 2008/06/13			Currency Future	15.3797	15.2986	(0.527)	0.0000	0.0000	6,370
28/05/2008	£ / R 2008/09/15			Currency Future	15.6349	15.5576	(0.494)	15.7000	15.6300	822
28/05/2008	£ / R 2008/12/12			Currency Future	15.8999	15.8231	(0.483)	16.0100	15.9700	649
28/05/2008	€ / R 2008/06/13			Currency Future	12.2443	12.0752	(1.381)	12.1500	12.1500	15,145
28/05/2008	€ / R 2008/09/15			Currency Future	12.4790	12.3102	(1.353)	12.5100	12.3000	9,513
28/05/2008	€ / R 2008/12/12			Currency Future	12.7206	12.5517	(1.328)	12.7900	12.7600	5,151
28/05/2008	ALBI 2008/08/07			Index Future	255.5770	254.5710	(0.394)	0.0000	0.0000	0
28/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	1,250.0000	776.0000	(37.920)	0	0	0
28/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	95,480.0000	105,066.0000	10.040	0	0	0
28/05/2008	ALBI 2008/11/06			Index Future	263.0715	262.0360	(0.394)	0.0000	0.0000	594
28/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	45,674.0000	51,815.0000	13.445	0	0	0
28/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	26,389.0000	22,175.0000	(15.969)	0	0	0

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28/05/2008	ALBI	2009/02/05			Index Future	272.0320	271.7730	(0.095)	0.0000	0.0000	0
28/05/2008	CRD1	2008/08/07			Index Future	110.8470	110.2790	(0.512)	0.0000	0.0000	0
28/05/2008	CRD1	2008/11/06			Index Future	114.0980	113.5130	(0.513)	0.0000	0.0000	8
28/05/2008	CRD1	2009/02/05			Index Future	117.4620	116.8610	(0.512)	0.0000	0.0000	0
28/05/2008	GOVI	2008/08/07			jGovi	257.9780	257.0000	(0.379)	0.0000	0.0000	189
28/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	60.0000	31.0000	(48.333)	0	0	0
28/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	160,280.0000	170,031.0000	6.084	0	0	0
28/05/2008	GOVI	2008/11/06			jGovi	265.5435	264.5365	(0.379)	0.0000	0.0000	60
28/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	8,434.0000	6,718.0000	(20.346)	0	0	0
28/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	92,999.0000	101,353.0000	8.983	0	0	0
28/05/2008	GOVI	2009/02/05			jGovi	273.3725	272.3375	(0.379)	0.0000	0.0000	0
28/05/2008	ILBI	2008/08/07			Index Future	321.3550	321.0655	(0.090)	0.0000	0.0000	1
28/05/2008	ILBI	2008/11/06			Index Future	331.3610	331.0460	(0.095)	0.0000	0.0000	0
28/05/2008	ILBI	2009/02/05			Index Future	341.6820	341.3550	(0.096)	0.0000	0.0000	0
28/05/2008	J153	2010/08/31			jSwap	12.0650	12.1680	0.854	0.0000	0.0000	0
28/05/2008	J157	2015/09/15			jSwap	10.7200	10.8070	0.812	0.0000	0.0000	0
28/05/2008	J186	2026/12/21			jSwap	9.9510	9.9650	0.141	0.0000	0.0000	0
28/05/2008	J201	2014/12/22			jSwap	10.8730	10.9660	0.855	0.0000	0.0000	0
28/05/2008	J203	2017/09/15			jSwap	10.4830	10.5280	0.429	0.0000	0.0000	0

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28/05/2008	J204	2018/12/21			jSwap	10.3900	10.4110	0.202	0.0000	0.0000	0
28/05/2008	J207	2020/01/15			jSwap	10.2810	10.2920	0.107	0.0000	0.0000	0
28/05/2008	JBAR	2005/12/21			jBar	12.0750	12.1210	0.381	0.0000	0.0000	0
28/05/2008	JFRA	2008/08/07			jFra	12.4310	12.4810	0.402	0.0000	0.0000	0
28/05/2008	JFRA	2008/11/06			jFra	12.4870	12.5590	0.577	0.0000	0.0000	0
28/05/2008	JFRA	2008/11/06			jFra	0.0000	12.5590	100.000	0.0000	0.0000	0
28/05/2008	JFRA	2009/02/05			jFra	12.4470	12.5380	0.731	0.0000	0.0000	0
28/05/2008	JFRA	2009/02/05			jFra	0.0000	12.5380	100.000	0.0000	0.0000	0
28/05/2008	JFRA	2009/05/07			jFra	12.2920	12.4060	0.927	0.0000	0.0000	0
28/05/2008	JFRA	2009/05/07			jFra	0.0000	12.4060	100.000	0.0000	0.0000	0
28/05/2008	JFRA	2009/08/06			jFra	11.9360	12.0610	1.047	0.0000	0.0000	0
28/05/2008	JFRA	2009/11/05			jFra	11.6560	11.8280	1.476	0.0000	0.0000	0
28/05/2008	JN02	2008/08/07			jNote	11.9900	12.1080	0.984	0.0000	0.0000	0
28/05/2008	JN02	2008/11/06			jNote	11.7980	11.9320	1.136	0.0000	0.0000	0
28/05/2008	JN02	2009/02/05			jNote	11.5690	11.7170	1.279	0.0000	0.0000	0
28/05/2008	JN05	2008/08/07			jNote	10.9170	11.0280	1.017	0.0000	0.0000	0
28/05/2008	JN05	2008/11/07			jNote	10.1540	10.2070	0.522	0.0000	0.0000	0
28/05/2008	JN05	2009/02/05			jNote	10.5830	10.6910	1.021	0.0000	0.0000	0
28/05/2008	JN10	2008/08/07			jNote	10.1740	10.1910	0.167	0.0000	0.0000	0

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28/05/2008	JN10	2008/11/07			jNote	9.7740	9.8260	0.532	0.0000	0.0000	0
28/05/2008	JN10	2009/02/05			jNote	9.9300	9.9520	0.222	0.0000	0.0000	0
28/05/2008	JROD	2008/05/30			jRod	11.0010	11.0010	-	0.0000	0.0000	0
28/05/2008	JROD	2008/06/30			jRod	11.3170	11.3180	0.009	0.0000	0.0000	0
28/05/2008	JROD	2008/07/31			jRod	11.6970	11.7100	0.111	0.0000	0.0000	0
28/05/2008	JROD	2008/08/29			jRod	11.5480	11.5640	0.139	0.0000	0.0000	0
28/05/2008	JROD	2008/09/30			jRod	11.9090	11.9370	0.235	0.0000	0.0000	0
28/05/2008	JROD	2008/10/31			jRod	12.2220	12.2590	0.303	0.0000	0.0000	0
28/05/2008	JROD	2008/11/28			jRod	11.9830	12.0150	0.267	0.0000	0.0000	0
28/05/2008	JROD	2008/12/31			jRod	12.2580	12.2960	0.310	0.0000	0.0000	0
28/05/2008	OTH1	2008/08/07			Index Future	243.6770	242.5230	(0.474)	0.0000	0.0000	0
28/05/2008	OTH1	2008/11/06			Index Future	250.8230	249.6350	(0.474)	0.0000	0.0000	12
28/05/2008	OTH1	2009/02/05			Index Future	258.2180	256.9970	(0.473)	0.0000	0.0000	0
28/05/2008	R153	2008/08/07			Bond Future	10.7700	10.9900	2.043	0.0000	0.0000	8,254
28/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,305.0000	4,710.0000	9.408	0	0	0
28/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,793.0000	5,199.0000	8.471	0	0	0
28/05/2008	R153	2008/11/06			Bond Future	10.5600	10.8300	2.557	0.0000	0.0000	0
28/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	597.0000	480.0000	(19.598)	0	0	0
28/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,786.0000	3,112.0000	11.701	0	0	0

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28/05/2008	R153	2009/02/05			Bond Future	10.4100	10.7700	3.458	0.0000	0.0000	0
28/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,136.0000	2,424.0000	13.483	0	0	0
28/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,546.0000	1,319.0000	(14.683)	0	0	0
28/05/2008	R157	2008/08/07			Bond Future	9.6670	9.7440	0.797	9.7300	9.7100	6,726
28/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	118,420.0000	117,983.0000	(0.369)	0	0	0
28/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	4,169.0000	4,537.0000	8.827	0	0	0
28/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	620.0000	502.0000	(19.032)	0	0	0
28/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,020.0000	3,338.0000	10.530	0	0	500
28/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	123.0000	90.0000	(26.829)	0	0	1,500
28/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	1,091.0000	913.0000	(16.315)	0	0	0
28/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	5,485.0000	5,889.0000	7.366	0	0	0
28/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	299.0000	231.0000	(22.742)	0	0	0
28/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,045.0000	2,303.0000	12.616	0	0	200
28/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	42.0000	29.0000	(30.952)	0	0	200
28/05/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	399.0000	481.0000	20.551	0	0	1,000
28/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	6,921.0000	7,345.0000	6.126	0	0	0
28/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	500
28/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	8,432.0000	8,865.0000	5.135	0	0	0
28/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
28/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	9,990.0000	10,425.0000	4.354	0	0	0
28/05/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	3,651.0000	3,296.0000	(9.723)	0	0	0
28/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,289.0000	1,482.0000	14.973	0	0	0
28/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	1,759.0000	1,516.0000	(13.815)	0	0	0
28/05/2008	R157	2008/11/06			Bond Future	9.5450	9.6210	0.796	10.2500	10.2500	0
28/05/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,751.0000	1,974.0000	12.736	0	0	1,000
28/05/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	0.0000	3,848.0000	100.000	0	0	0
28/05/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	0.0000	431.0000	100.000	8	8	700
28/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	287.0000	230.0000	(19.861)	7	7	700
28/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,819.0000	5,184.0000	7.574	0	0	0
28/05/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,501.0000	1,301.0000	(13.324)	7	7	700
28/05/2008	R157	2009/02/05			Bond Future	9.4510	9.5350	0.889	0.0000	0.0000	2,500

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28/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,684.0000	2,949.0000	9.873	0	0	0
28/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,586.0000	1,397.0000	(11.917)	0	0	0
28/05/2008	R186	2008/08/07			Bond Future	9.4750	9.5610	0.908	0.0000	0.0000	2,410
28/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	17,864.0000	18,651.0000	4.406	0	0	0
28/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
28/05/2008	R186	2008/11/06			Bond Future	9.3850	9.4730	0.938	9.4300	9.4300	2,500
28/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	8,716.0000	9,517.0000	9.190	0	0	0
28/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	19.0000	10.0000	(47.368)	0	0	0
28/05/2008	R186	2009/02/05			Bond Future	9.3170	9.4080	0.977	0.0000	0.0000	0
28/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,192.0000	2,677.0000	22.126	0	0	0
28/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,567.0000	1,211.0000	(22.719)	0	0	0
28/05/2008	R196	2008/08/07			Bond Future	11.7350	11.9180	1.559	0.0000	0.0000	0
28/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	346.0000	317.0000	(8.382)	0	0	0
28/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,909.0000	1,975.0000	3.457	0	0	0
28/05/2008	R196	2008/11/06			Bond Future	11.4530	11.6470	1.694	0.0000	0.0000	0
28/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,795.0000	1,825.0000	1.671	0	0	0
28/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	996.0000	969.0000	(2.711)	0	0	0
28/05/2008	R196	2009/02/05			Bond Future	11.0420	11.2400	1.793	0.0000	0.0000	0
28/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,745.0000	1,747.0000	0.115	0	0	0
28/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,730.0000	1,722.0000	(0.462)	0	0	0
28/05/2008	R201	2008/08/07			Bond Future	9.7250	9.8030	0.802	0.0000	0.0000	0
28/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
28/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	8,230.0000	8,582.0000	4.277	0	0	0
28/05/2008	R201	2008/11/06			Bond Future	9.5840	9.6690	0.887	9.5900	9.6200	1,000
28/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	224.0000	176.0000	(21.429)	0	0	0
28/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	4,016.0000	4,344.0000	8.167	0	0	0
28/05/2008	R201	2009/02/05			Bond Future	9.4740	9.5710	1.024	0.0000	0.0000	0

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28/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,197.0000	1,028.0000	(14.119)	0	0	0
28/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,173.0000	2,424.0000	11.551	0	0	0
28/05/2008	R203	2008/08/07			Bond Future	9.6330	9.7050	0.747	0.0000	0.0000	0
28/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	11,477.0000	11,882.0000	3.529	0	0	0
28/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R203	2008/11/06			Bond Future	9.5150	9.5910	0.799	0.0000	0.0000	0
28/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,963.0000	6,374.0000	6.893	0	0	0
28/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	43.0000	29.0000	(32.558)	0	0	0
28/05/2008	R203	2009/02/05			Bond Future	9.4230	9.5070	0.891	0.0000	0.0000	0
28/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,143.0000	2,422.0000	13.019	0	0	0
28/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,178.0000	993.0000	(15.705)	0	0	0
28/05/2008	R204	2008/08/07			Bond Future	9.6120	9.6720	0.624	0.0000	0.0000	3,188
28/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	12,190.0000	12,550.0000	2.953	0	0	0
28/05/2008	R204	2008/11/06			Bond Future	9.5010	9.5640	0.663	0.0000	0.0000	0
28/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	6,304.0000	6,671.0000	5.822	0	0	0
28/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	32.0000	23.0000	(28.125)	0	0	0
28/05/2008	R204	2009/02/05			Bond Future	9.4160	9.4840	0.722	0.0000	0.0000	0
28/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,090.0000	2,335.0000	11.722	0	0	0
28/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,094.0000	936.0000	(14.442)	0	0	0
28/05/2008	R206	2008/08/07			Bond Future	9.7600	9.8400	0.820	0.0000	0.0000	0
28/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	7,182.0000	7,493.0000	4.330	0	0	0
28/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R206	2008/11/06			Bond Future	9.5910	9.6840	0.970	0.0000	0.0000	610
28/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	32.0000	23.0000	(28.125)	0	0	0
28/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	6,328.0000	6,671.0000	5.420	0	0	0
28/05/2008	R206	2009/02/05			Bond Future	9.4500	9.5580	1.143	0.0000	0.0000	0

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28/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,211.0000	1,044.0000	(13.790)	0	0	0
28/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,952.0000	2,182.0000	11.783	0	0	0
28/05/2008	R207	2008/08/07			Bond Future	9.5770	9.6450	0.710	0.0000	0.0000	0
28/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	10,406.0000	10,819.0000	3.969	0	0	0
28/05/2008	R207	2008/11/06			Bond Future	9.4740	9.5440	0.739	0.0000	0.0000	0
28/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	21.0000	14.0000	(33.333)	0	0	0
28/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	6,250.0000	6,668.0000	6.688	0	0	0
28/05/2008	R207	2009/02/05			Bond Future	9.3940	9.4680	0.788	0.0000	0.0000	0
28/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,922.0000	2,194.0000	14.152	0	0	0
28/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,041.0000	865.0000	(16.907)	0	0	0
28/05/2008	R209	2008/08/07			Bond Future	9.2640	9.3460	0.885	9.3300	9.3300	6,986
28/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	12,885.0000	13,487.0000	4.672	0	0	0
28/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R209	2008/11/06			Bond Future	9.1900	9.2720	0.892	0.0000	0.0000	260
28/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	12,319.0000	12,929.0000	4.952	0	0	0
28/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/05/2008	R209	2009/02/05			Bond Future	9.1320	9.2170	0.931	0.0000	0.0000	0
28/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,801.0000	2,219.0000	23.209	0	0	0
28/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	792.0000	572.0000	(27.778)	0	0	0
28/05/2008	TRT1	2008/08/07			Index Future	254.6060	253.6310	(0.383)	0.0000	0.0000	0
28/05/2008	TRT1	2008/11/06			Index Future	262.0730	261.0690	(0.383)	0.0000	0.0000	400
28/05/2008	TRT1	2009/02/05			Index Future	269.7990	268.7680	(0.382)	0.0000	0.0000	0
28/05/2008	ZAAD	2008/06/13			Currency Future	7.4689	7.4153	(0.718)	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
28/05/2008	ZAAD 2008/09/15			Currency Future	7.5522	7.4992	(0.702)	0.0000	0.0000	0
28/05/2008	ZAAD 2008/12/12			Currency Future	7.6392	7.5865	(0.690)	0.0000	0.0000	0
<b>Grand Total:</b>										<b>227,474</b>