

# Derivatives High/Low Report

High/Low for 29/05/2008

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
29/05/2008	\$ / R 2008/06/13			Currency Future	7.7270	7.6248	(1.323)	7.6900	7.6000	67,291
29/05/2008	\$ / R 2008/09/15			Currency Future	7.9157	7.8180	(1.234)	7.9200	7.8400	80,825
29/05/2008	\$ / R 2008/12/12			Currency Future	8.1079	8.0132	(1.168)	8.1100	8.0700	9,278
29/05/2008	£ / R 2008/06/13			Currency Future	15.2986	15.0463	(1.649)	0.0000	0.0000	6,370
29/05/2008	£ / R 2008/09/15			Currency Future	15.5576	15.3171	(1.546)	15.4400	15.3500	952
29/05/2008	£ / R 2008/12/12			Currency Future	15.8231	15.5897	(1.475)	15.7300	15.7200	727
29/05/2008	€ / R 2008/06/13			Currency Future	12.0752	11.8320	(2.014)	11.9100	11.8800	15,165
29/05/2008	€ / R 2008/09/15			Currency Future	12.3102	12.0764	(1.899)	12.1300	12.1000	9,518
29/05/2008	€ / R 2008/12/12			Currency Future	12.5517	12.3219	(1.831)	12.5300	12.4600	5,272
29/05/2008	ALBI 2008/08/07			Index Future	254.5710	253.0720	(0.589)	0.0000	0.0000	0
29/05/2008	ALBI 2008/08/07	265.00	Call	Index Future	776.0000	363.0000	(53.222)	0	0	0
29/05/2008	ALBI 2008/08/07	265.00	Put	Index Future	105,066.0000	119,643.0000	13.874	0	0	0
29/05/2008	ALBI 2008/11/06			Index Future	262.0360	260.9095	(0.430)	0.0000	0.0000	594
29/05/2008	ALBI 2008/11/06	265.00	Call	Index Future	22,175.0000	18,135.0000	(18.219)	0	0	0
29/05/2008	ALBI 2008/11/06	265.00	Put	Index Future	51,815.0000	59,040.0000	13.944	0	0	0

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29/05/2008	ALBI	2009/02/05			Index Future	271.7730	271.1480	(0.230)	0.0000	0.0000	0
29/05/2008	CRD1	2008/08/07			Index Future	110.2790	109.8440	(0.394)	0.0000	0.0000	0
29/05/2008	CRD1	2008/11/06			Index Future	113.5130	113.2460	(0.235)	0.0000	0.0000	8
29/05/2008	CRD1	2009/02/05			Index Future	116.8610	117.0100	0.128	0.0000	0.0000	0
29/05/2008	GOVI	2008/08/07			jGovi	257.0000	255.5145	(0.578)	0.0000	0.0000	189
29/05/2008	GOVI	2008/08/07	274.00	Call	jGovi	31.0000	11.0000	(64.516)	0	0	0
29/05/2008	GOVI	2008/08/07	274.00	Put	jGovi	170,031.0000	184,866.0000	8.725	0	0	0
29/05/2008	GOVI	2008/11/06			jGovi	264.5365	263.4275	(0.419)	0.0000	0.0000	60
29/05/2008	GOVI	2008/11/06	274.00	Put	jGovi	101,353.0000	110,886.0000	9.406	0	0	0
29/05/2008	GOVI	2008/11/06	274.00	Call	jGovi	6,718.0000	5,161.0000	(23.177)	0	0	0
29/05/2008	GOVI	2009/02/05			jGovi	272.3375	272.1835	(0.057)	0.0000	0.0000	0
29/05/2008	ILBI	2008/08/07			Index Future	321.0655	321.1555	0.028	0.0000	0.0000	1
29/05/2008	ILBI	2008/11/06			Index Future	331.0460	331.6720	0.189	0.0000	0.0000	0
29/05/2008	ILBI	2009/02/05			Index Future	341.3550	342.0660	0.208	0.0000	0.0000	0
29/05/2008	J153	2010/08/31			jSwap	12.1680	12.2220	0.444	0.0000	0.0000	0
29/05/2008	J157	2015/09/15			jSwap	10.8070	10.8070	-	0.0000	0.0000	0
29/05/2008	J186	2026/12/21			jSwap	9.9650	9.9660	0.010	0.0000	0.0000	0
29/05/2008	J201	2014/12/22			jSwap	10.9660	10.9670	0.009	0.0000	0.0000	0
29/05/2008	J203	2017/09/15			jSwap	10.5280	10.5280	-	0.0000	0.0000	0

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29/05/2008	J204	2018/12/21			jSwap	10.4110	10.4130	0.019	0.0000	0.0000	0
29/05/2008	J207	2020/01/15			jSwap	10.2920	10.2990	0.068	0.0000	0.0000	0
29/05/2008	JBAR	2005/12/21			jBar	12.1210	12.5750	3.746	0.0000	0.0000	0
29/05/2008	JFRA	2008/08/07			jFra	12.4810	12.4760	(0.040)	0.0000	0.0000	0
29/05/2008	JFRA	2008/11/06			jFra	12.5590	12.5590	-	0.0000	0.0000	0
29/05/2008	JFRA	2008/11/06			jFra	0.0000	12.5590	100.000	0.0000	0.0000	0
29/05/2008	JFRA	2009/02/05			jFra	12.5380	12.5380	-	0.0000	0.0000	0
29/05/2008	JFRA	2009/02/05			jFra	0.0000	12.5380	100.000	0.0000	0.0000	0
29/05/2008	JFRA	2009/05/07			jFra	12.4060	12.4070	0.008	0.0000	0.0000	0
29/05/2008	JFRA	2009/05/07			jFra	0.0000	12.4070	100.000	0.0000	0.0000	0
29/05/2008	JFRA	2009/08/06			jFra	12.0610	12.0720	0.091	0.0000	0.0000	0
29/05/2008	JFRA	2009/11/05			jFra	11.8280	11.8300	0.017	0.0000	0.0000	0
29/05/2008	JN02	2008/08/07			jNote	12.1080	12.1090	0.008	0.0000	0.0000	0
29/05/2008	JN02	2008/11/06			jNote	11.9320	11.9330	0.008	0.0000	0.0000	0
29/05/2008	JN02	2009/02/05			jNote	11.7170	11.7180	0.009	0.0000	0.0000	0
29/05/2008	JN05	2008/08/07			jNote	11.0280	11.0290	0.009	0.0000	0.0000	0
29/05/2008	JN05	2008/11/07			jNote	10.2070	10.2470	0.392	0.0000	0.0000	0
29/05/2008	JN05	2009/02/05			jNote	10.6910	10.6920	0.009	0.0000	0.0000	0
29/05/2008	JN10	2008/08/07			jNote	10.1910	10.1920	0.010	0.0000	0.0000	0

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29/05/2008	JN10	2008/11/07			jNote	9.8260	9.8510	0.254	0.0000	0.0000	0
29/05/2008	JN10	2009/02/05			jNote	9.9520	9.9530	0.010	0.0000	0.0000	0
29/05/2008	JROD	2008/05/30			jRod	11.0010	11.0010	-	0.0000	0.0000	0
29/05/2008	JROD	2008/06/30			jRod	11.3180	11.3100	(0.071)	0.0000	0.0000	0
29/05/2008	JROD	2008/07/31			jRod	11.7100	11.6970	(0.111)	0.0000	0.0000	0
29/05/2008	JROD	2008/08/29			jRod	11.5640	11.5560	(0.069)	0.0000	0.0000	0
29/05/2008	JROD	2008/09/30			jRod	11.9370	11.9290	(0.067)	0.0000	0.0000	0
29/05/2008	JROD	2008/10/31			jRod	12.2590	12.2530	(0.049)	0.0000	0.0000	0
29/05/2008	JROD	2008/11/28			jRod	12.0150	12.0120	(0.025)	0.0000	0.0000	0
29/05/2008	JROD	2008/12/31			jRod	12.2960	12.2940	(0.016)	0.0000	0.0000	0
29/05/2008	OTH1	2008/08/07			Index Future	242.5230	240.9460	(0.650)	0.0000	0.0000	0
29/05/2008	OTH1	2008/11/06			Index Future	249.6350	248.4080	(0.492)	0.0000	0.0000	12
29/05/2008	OTH1	2009/02/05			Index Future	256.9970	256.6650	(0.129)	0.0000	0.0000	0
29/05/2008	R153	2008/08/07			Bond Future	10.9900	11.3100	2.912	0.0000	0.0000	8,254
29/05/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,710.0000	5,296.0000	12.442	0	0	0
29/05/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	5,199.0000	5,784.0000	11.252	0	0	0
29/05/2008	R153	2008/11/06			Bond Future	10.8300	11.1500	2.955	0.0000	0.0000	0
29/05/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	480.0000	365.0000	(23.958)	0	0	0
29/05/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,112.0000	3,520.0000	13.111	0	0	0

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29/05/2008	R153	2009/02/05			Bond Future	10.7700	11.0900	2.971	0.0000	0.0000	0
29/05/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,424.0000	2,696.0000	11.221	0	0	0
29/05/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,319.0000	1,137.0000	(13.798)	0	0	0
29/05/2008	R157	2008/08/07			Bond Future	9.7440	9.8840	1.437	0.0000	0.0000	6,726
29/05/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	4,537.0000	5,237.0000	15.429	0	0	0
29/05/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	502.0000	336.0000	(33.068)	0	0	0
29/05/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	5,889.0000	6,637.0000	12.702	0	0	0
29/05/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	231.0000	143.0000	(38.095)	0	0	0
29/05/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	90.0000	51.0000	(43.333)	0	0	1,500
29/05/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,303.0000	2,827.0000	22.753	0	0	200
29/05/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,338.0000	3,960.0000	18.634	0	0	500
29/05/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	913.0000	649.0000	(28.916)	0	0	0
29/05/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	117,983.0000	117,196.0000	(0.667)	0	0	0
29/05/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	481.0000	671.0000	39.501	0	0	1,000
29/05/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	29.0000	14.0000	(51.724)	0	0	200
29/05/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	500
29/05/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	7,345.0000	8,118.0000	10.524	0	0	0
29/05/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	8,865.0000	9,648.0000	8.832	0	0	0
29/05/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	10,425.0000	11,212.0000	7.549	0	0	0
29/05/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
29/05/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	3,296.0000	2,698.0000	(18.143)	0	0	0
29/05/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,482.0000	1,891.0000	27.598	0	0	0
29/05/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	1,516.0000	1,137.0000	(25.000)	0	0	0
29/05/2008	R157	2008/11/06			Bond Future	9.6210	9.7610	1.455	0.0000	0.0000	0
29/05/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	5,184.0000	5,876.0000	13.349	0	0	0
29/05/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	230.0000	151.0000	(34.348)	0	0	700
29/05/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	3,848.0000	3,240.0000	(15.800)	0	0	0
29/05/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	431.0000	596.0000	38.283	0	0	700
29/05/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,301.0000	985.0000	(24.289)	0	0	700
29/05/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,974.0000	2,430.0000	23.100	0	0	1,000
29/05/2008	R157	2009/02/05			Bond Future	9.5350	9.6750	1.468	0.0000	0.0000	2,500

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29/05/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,949.0000	3,424.0000	16.107	0	0	0
29/05/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,397.0000	1,120.0000	(19.828)	0	0	0
29/05/2008	R186	2008/08/07			Bond Future	9.5610	9.6610	1.046	0.0000	0.0000	2,410
29/05/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	18,651.0000	19,555.0000	4.847	0	0	0
29/05/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
29/05/2008	R186	2008/11/06			Bond Future	9.4730	9.5730	1.056	0.0000	0.0000	2,500
29/05/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	10.0000	4.0000	(60.000)	0	0	0
29/05/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	9,517.0000	10,422.0000	9.509	0	0	0
29/05/2008	R186	2009/02/05			Bond Future	9.4080	9.5080	1.063	9.5000	9.5000	2,500
29/05/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,677.0000	3,270.0000	22.152	0	0	0
29/05/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,211.0000	891.0000	(26.424)	0	0	0
29/05/2008	R196	2008/08/07			Bond Future	11.9180	11.2570	(5.546)	0.0000	0.0000	0
29/05/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	317.0000	402.0000	26.814	0	0	0
29/05/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,975.0000	1,718.0000	(13.013)	0	0	0
29/05/2008	R196	2008/11/06			Bond Future	11.6470	11.0700	(4.954)	0.0000	0.0000	0
29/05/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	969.0000	1,036.0000	6.914	0	0	0
29/05/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,825.0000	1,722.0000	(5.644)	0	0	0
29/05/2008	R196	2009/02/05			Bond Future	11.2400	10.7540	(4.324)	0.0000	0.0000	0
29/05/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,747.0000	1,731.0000	(0.916)	0	0	0
29/05/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,722.0000	1,731.0000	0.523	0	0	0
29/05/2008	R201	2008/08/07			Bond Future	9.8030	9.9530	1.530	0.0000	0.0000	0
29/05/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
29/05/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	8,582.0000	9,255.0000	7.842	0	0	0
29/05/2008	R201	2008/11/06			Bond Future	9.6690	9.8190	1.551	0.0000	0.0000	1,000
29/05/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	176.0000	113.0000	(35.795)	0	0	0
29/05/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	4,344.0000	4,940.0000	13.720	0	0	0
29/05/2008	R201	2009/02/05			Bond Future	9.5710	9.7210	1.567	0.0000	0.0000	0

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29/05/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,028.0000	804.0000	(21.790)	0	0	0
29/05/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,424.0000	2,843.0000	17.285	0	0	0
29/05/2008	R203	2008/08/07			Bond Future	9.7050	9.8250	1.236	0.0000	0.0000	0
29/05/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	11,882.0000	12,552.0000	5.639	0	0	0
29/05/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R203	2008/11/06			Bond Future	9.5910	9.7110	1.251	0.0000	0.0000	0
29/05/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	6,374.0000	7,026.0000	10.229	0	0	0
29/05/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	29.0000	16.0000	(44.828)	0	0	0
29/05/2008	R203	2009/02/05			Bond Future	9.5070	9.6270	1.262	0.0000	0.0000	0
29/05/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,422.0000	2,855.0000	17.878	0	0	0
29/05/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	993.0000	767.0000	(22.759)	0	0	0
29/05/2008	R204	2008/08/07			Bond Future	9.6720	9.7820	1.137	0.0000	0.0000	3,188
29/05/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	12,550.0000	13,205.0000	5.219	0	0	0
29/05/2008	R204	2008/11/06			Bond Future	9.5640	9.6740	1.150	0.0000	0.0000	0
29/05/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	6,671.0000	7,313.0000	9.624	0	0	0
29/05/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	23.0000	12.0000	(47.826)	0	0	0
29/05/2008	R204	2009/02/05			Bond Future	9.4840	9.5940	1.160	0.0000	0.0000	0
29/05/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,335.0000	2,764.0000	18.373	0	0	0
29/05/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	936.0000	716.0000	(23.504)	0	0	0
29/05/2008	R206	2008/08/07			Bond Future	9.8400	10.0000	1.626	0.0000	0.0000	0
29/05/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	7,493.0000	8,111.0000	8.248	0	0	0
29/05/2008	R206	2008/11/06			Bond Future	9.6840	9.8440	1.652	0.0000	0.0000	610
29/05/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	23.0000	13.0000	(43.478)	0	0	0
29/05/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	6,671.0000	7,263.0000	8.874	0	0	0
29/05/2008	R206	2009/02/05			Bond Future	9.5580	9.7180	1.674	0.0000	0.0000	0

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29/05/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,044.0000	829.0000	(20.594)	0	0	0
29/05/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,182.0000	2,551.0000	16.911	0	0	0
29/05/2008	R207	2008/08/07			Bond Future	9.6450	9.7650	1.244	0.0000	0.0000	0
29/05/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	10,819.0000	11,542.0000	6.683	0	0	0
29/05/2008	R207	2008/11/06			Bond Future	9.5440	9.6640	1.257	0.0000	0.0000	0
29/05/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	6,668.0000	7,383.0000	10.723	0	0	0
29/05/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	14.0000	6.0000	(57.143)	0	0	0
29/05/2008	R207	2009/02/05			Bond Future	9.4680	9.5880	1.267	0.0000	0.0000	0
29/05/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,194.0000	2,677.0000	22.015	0	0	0
29/05/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	865.0000	628.0000	(27.399)	0	0	0
29/05/2008	R209	2008/08/07			Bond Future	9.3460	9.4460	1.070	0.0000	0.0000	6,986
29/05/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	13,487.0000	14,209.0000	5.353	0	0	0
29/05/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R209	2008/11/06			Bond Future	9.2720	9.3720	1.079	0.0000	0.0000	260
29/05/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	12,929.0000	13,660.0000	5.654	0	0	0
29/05/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/05/2008	R209	2009/02/05			Bond Future	9.2170	9.3170	1.085	0.0000	0.0000	0
29/05/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2,219.0000	2,762.0000	24.470	0	0	0
29/05/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	572.0000	377.0000	(34.091)	0	0	0
29/05/2008	TRT1	2008/08/07			Index Future	253.6310	252.1640	(0.578)	0.0000	0.0000	0
29/05/2008	TRT1	2008/11/06			Index Future	261.0690	259.9730	(0.420)	0.0000	0.0000	400
29/05/2008	TRT1	2009/02/05			Index Future	268.7680	268.6140	(0.057)	0.0000	0.0000	0
29/05/2008	ZAAD	2008/06/13			Currency Future	7.4153	7.2793	(1.834)	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
29/05/2008	ZAAD 2008/09/15			Currency Future	7.4992	7.3709	(1.711)	0.0000	0.0000	0
29/05/2008	ZAAD 2008/12/12			Currency Future	7.5865	7.4628	(1.631)	0.0000	0.0000	0
<b>Grand Total:</b>										<b>240,606</b>