

Derivatives High/Low Report

High/Low for 03/06/2008

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
03/06/2008	\$ / R 2008/06/13			Currency Future	7.7422	7.7289	(0.172)	7.8000	7.7500	74,656
03/06/2008	\$ / R 2008/09/15			Currency Future	7.9372	7.9246	(0.159)	7.9700	7.9300	94,663
03/06/2008	\$ / R 2008/12/12			Currency Future	8.1393	8.1256	(0.168)	8.2100	8.1200	21,175
03/06/2008	£ / R 2008/06/13			Currency Future	15.1859	15.1809	(0.033)	0.0000	0.0000	6,370
03/06/2008	£ / R 2008/09/15			Currency Future	15.4578	15.4543	(0.023)	0.0000	0.0000	1,542
03/06/2008	£ / R 2008/12/12			Currency Future	15.7398	15.7341	(0.036)	15.9100	15.8000	773
03/06/2008	€ / R 2008/06/13			Currency Future	12.0119	11.9415	(0.586)	12.0800	12.0800	15,163
03/06/2008	€ / R 2008/09/15			Currency Future	12.2566	12.1856	(0.579)	12.4000	12.4000	9,513
03/06/2008	€ / R 2008/12/12			Currency Future	12.5074	12.4335	(0.591)	12.6800	12.6600	5,451
03/06/2008	ALBI 2008/08/07			Index Future	250.0150	250.8530	0.335	0.0000	0.0000	0
03/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	51.0000	80.0000	56.863	0	0	0
03/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	149,901.0000	141,550.0000	(5.571)	0	0	0
03/06/2008	ALBI 2008/11/06			Index Future	257.7580	258.6205	0.335	0.0000	0.0000	594
03/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	9,510.0000	11,311.0000	18.938	0	0	0
03/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	81,930.0000	75,106.0000	(8.329)	0	0	0

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03/06/2008	ALBI	2009/02/05			Index Future	266.6410	267.4600	0.307	0.0000	0.0000	0
03/06/2008	CRD1	2008/08/07			Index Future	108.8960	109.1600	0.242	0.0000	0.0000	0
03/06/2008	CRD1	2008/11/06			Index Future	112.2690	112.5400	0.241	0.0000	0.0000	8
03/06/2008	CRD1	2009/02/05			Index Future	115.9990	116.2790	0.241	0.0000	0.0000	0
03/06/2008	GOVI	2008/08/07			jGovi	252.5780	253.3825	0.319	0.0000	0.0000	230
03/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	1.0000	1.0000	-	0	0	0
03/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	214,221.0000	206,176.0000	(3.755)	0	0	0
03/06/2008	GOVI	2008/11/06			jGovi	260.3995	261.2285	0.318	0.0000	0.0000	60
03/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,275.0000	2,804.0000	23.253	0	0	0
03/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	138,280.0000	130,519.0000	(5.613)	0	0	0
03/06/2008	GOVI	2009/02/05			jGovi	269.0530	269.9080	0.318	0.0000	0.0000	0
03/06/2008	ILBI	2008/08/07			Index Future	321.4235	321.5130	0.028	0.0000	0.0000	1
03/06/2008	ILBI	2008/11/06			Index Future	331.8770	332.7310	0.257	0.0000	0.0000	0
03/06/2008	ILBI	2009/02/05			Index Future	342.2900	343.4620	0.342	0.0000	0.0000	0
03/06/2008	J153	2010/08/31			jSwap	12.4970	12.4440	(0.424)	0.0000	0.0000	0
03/06/2008	J157	2015/09/15			jSwap	11.1560	11.0430	(1.013)	0.0000	0.0000	0
03/06/2008	J186	2026/12/21			jSwap	10.2810	10.1950	(0.836)	0.0000	0.0000	0
03/06/2008	J201	2014/12/22			jSwap	11.2840	11.1850	(0.877)	0.0000	0.0000	0
03/06/2008	J203	2017/09/15			jSwap	10.8810	10.7800	(0.928)	0.0000	0.0000	0

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03/06/2008	J204	2018/12/21			jSwap	10.7360	10.6610	(0.699)	0.0000	0.0000	0
03/06/2008	J207	2020/01/15			jSwap	10.6100	10.5430	(0.631)	0.0000	0.0000	0
03/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
03/06/2008	JFRA	2008/08/07			jFra	12.8810	12.8620	(0.148)	0.0000	0.0000	0
03/06/2008	JFRA	2008/11/06			jFra	12.9850	12.9270	(0.447)	0.0000	0.0000	0
03/06/2008	JFRA	2008/11/06			jFra	0.0000	12.9270	100.000	0.0000	0.0000	0
03/06/2008	JFRA	2009/02/05			jFra	12.9460	12.8950	(0.394)	0.0000	0.0000	0
03/06/2008	JFRA	2009/02/05			jFra	0.0000	12.8950	100.000	0.0000	0.0000	0
03/06/2008	JFRA	2009/05/07			jFra	12.7260	12.6820	(0.346)	0.0000	0.0000	0
03/06/2008	JFRA	2009/05/07			jFra	0.0000	12.6820	100.000	0.0000	0.0000	0
03/06/2008	JFRA	2009/08/06			jFra	12.4140	12.3760	(0.306)	0.0000	0.0000	0
03/06/2008	JFRA	2009/11/05			jFra	12.0900	12.0310	(0.488)	0.0000	0.0000	0
03/06/2008	JN02	2008/08/07			jNote	12.4610	12.4050	(0.449)	0.0000	0.0000	0
03/06/2008	JN02	2008/11/06			jNote	12.2810	12.2010	(0.651)	0.0000	0.0000	0
03/06/2008	JN02	2009/02/05			jNote	12.0590	11.9570	(0.846)	0.0000	0.0000	0
03/06/2008	JN05	2008/08/07			jNote	11.3880	11.2730	(1.010)	0.0000	0.0000	0
03/06/2008	JN05	2008/11/07			jNote	10.6810	10.6020	(0.740)	0.0000	0.0000	0
03/06/2008	JN05	2009/02/05			jNote	11.0310	10.9110	(1.088)	0.0000	0.0000	0
03/06/2008	JN10	2008/08/07			jNote	10.5340	10.4520	(0.778)	0.0000	0.0000	0

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03/06/2008	JN10	2008/11/07			jNote	10.2130	10.1390	(0.725)	0.0000	0.0000	0
03/06/2008	JN10	2009/02/05			jNote	10.2830	10.1980	(0.827)	0.0000	0.0000	0
03/06/2008	JROD	2008/06/30			jRod	11.3430	11.3340	(0.079)	0.0000	0.0000	0
03/06/2008	JROD	2008/07/31			jRod	11.8820	11.8610	(0.177)	0.0000	0.0000	0
03/06/2008	JROD	2008/08/29			jRod	12.4980	12.4740	(0.192)	0.0000	0.0000	0
03/06/2008	JROD	2008/09/30			jRod	12.1900	12.1840	(0.049)	0.0000	0.0000	0
03/06/2008	JROD	2008/10/31			jRod	12.5640	12.5690	0.040	0.0000	0.0000	0
03/06/2008	JROD	2008/11/28			jRod	12.8910	12.9070	0.124	0.0000	0.0000	0
03/06/2008	JROD	2008/12/31			jRod	12.5570	12.5720	0.119	0.0000	0.0000	0
03/06/2008	OTH1	2008/08/07			Index Future	237.2360	238.2550	0.430	0.0000	0.0000	0
03/06/2008	OTH1	2008/11/06			Index Future	244.5820	245.6330	0.430	0.0000	0.0000	12
03/06/2008	OTH1	2009/02/05			Index Future	252.7100	253.7940	0.429	0.0000	0.0000	0
03/06/2008	R153	2008/08/07			Bond Future	11.5300	11.4500	(0.694)	0.0000	0.0000	8,254
03/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,696.0000	5,551.0000	(2.546)	0	0	0
03/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,184.0000	6,039.0000	(2.345)	0	0	0
03/06/2008	R153	2008/11/06			Bond Future	11.3700	11.2900	(0.704)	0.0000	0.0000	0
03/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,553.0000	3,429.0000	(3.490)	0	0	0
03/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	41.0000	47.0000	14.634	0	0	0
03/06/2008	R153	2009/02/05			Bond Future	11.3100	10.9100	(3.537)	0.0000	0.0000	0

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03/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,882.0000	2,522.0000	(12.491)	0	0	0
03/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,012.0000	1,218.0000	20.356	0	0	0
03/06/2008	R157	2008/08/07			Bond Future	10.1300	10.0500	(0.790)	0.0000	0.0000	6,726
03/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	312.0000	385.0000	23.397	0	0	0
03/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	141.0000	179.0000	26.950	0	0	0
03/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	5,133.0000	4,728.0000	(7.890)	0	0	500
03/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	6,511.0000	6,085.0000	(6.543)	0	0	0
03/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	14.0000	20.0000	42.857	0	0	1,500
03/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	615.0000	740.0000	20.325	0	0	0
03/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	115,828.0000	116,270.0000	0.382	0	0	0
03/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,736.0000	2,419.0000	(11.586)	0	0	0
03/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	3,857.0000	3,488.0000	(9.567)	0	0	200
03/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	50.0000	66.0000	32.000	0	0	0
03/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	9,475.0000	9,034.0000	(4.654)	0	0	0
03/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	500
03/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	11,013.0000	10,571.0000	(4.013)	0	0	0
03/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	12,579.0000	12,137.0000	(3.514)	0	0	0
03/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	7,969.0000	7,532.0000	(5.484)	0	0	0
03/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	200
03/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,111.0000	925.0000	(16.742)	0	0	1,000
03/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	1,771.0000	2,027.0000	14.455	0	0	0
03/06/2008	R157	2008/11/06			Bond Future	10.0100	9.9410	(0.689)	0.0000	0.0000	0
03/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	556.0000	649.0000	16.727	0	0	700
03/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	7,146.0000	6,787.0000	(5.024)	0	0	0
03/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,357.0000	3,076.0000	(8.371)	0	0	1,000
03/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	63.0000	79.0000	25.397	0	0	700
03/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,278.0000	2,518.0000	10.536	0	0	0
03/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	990.0000	856.0000	(13.535)	0	0	700
03/06/2008	R157	2009/02/05			Bond Future	9.9250	9.7610	(1.652)	0.0000	0.0000	2,500
03/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	721.0000	955.0000	32.455	0	0	0
03/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,354.0000	3,719.0000	(14.584)	0	0	0

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03/06/2008	R186	2008/08/07			Bond Future	9.9410	9.8560	(0.855)	0.0000	0.0000	2,410
03/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	22,027.0000	21,286.0000	(3.364)	0	0	0
03/06/2008	R186	2008/11/06			Bond Future	9.8530	9.7680	(0.863)	0.0000	0.0000	2,500
03/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
03/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	12,906.0000	12,160.0000	(5.780)	0	0	0
03/06/2008	R186	2009/02/05			Bond Future	9.7880	9.6520	(1.389)	0.0000	0.0000	2,500
03/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	325.0000	538.0000	65.538	0	0	0
03/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	5,198.0000	4,210.0000	(19.007)	0	0	0
03/06/2008	R196	2008/08/07			Bond Future	12.3980	12.3840	(0.113)	0.0000	0.0000	0
03/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,143.0000	2,133.0000	(0.467)	0	0	0
03/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	239.0000	236.0000	(1.255)	0	0	0
03/06/2008	R196	2008/11/06			Bond Future	12.1310	12.1120	(0.157)	0.0000	0.0000	0
03/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	892.0000	891.0000	(0.112)	0	0	0
03/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,890.0000	1,882.0000	(0.423)	0	0	0
03/06/2008	R196	2009/02/05			Bond Future	11.7230	11.6920	(0.264)	0.0000	0.0000	0
03/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,742.0000	1,738.0000	(0.230)	0	0	0
03/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,692.0000	1,689.0000	(0.177)	0	0	0
03/06/2008	R201	2008/08/07			Bond Future	10.2100	10.1300	(0.784)	0.0000	0.0000	0
03/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,394.0000	10,041.0000	(3.396)	0	0	0
03/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R201	2008/11/06			Bond Future	10.0700	10.0000	(0.695)	0.0000	0.0000	1,000
03/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,966.0000	5,675.0000	(4.878)	0	0	0
03/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	47.0000	59.0000	25.532	0	0	0
03/06/2008	R201	2009/02/05			Bond Future	9.9810	9.8150	(1.663)	0.0000	0.0000	0
03/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	497.0000	671.0000	35.010	0	0	0
03/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,639.0000	3,110.0000	(14.537)	0	0	0

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03/06/2008	R203	2008/08/07			Bond Future	10.0800	10.0000	(0.794)	0.0000	0.0000	0
03/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	13,954.0000	13,517.0000	(3.132)	0	0	0
03/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R203	2008/11/06			Bond Future	9.9710	9.8960	(0.752)	0.0000	0.0000	0
03/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	8,433.0000	8,029.0000	(4.791)	0	0	0
03/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
03/06/2008	R203	2009/02/05			Bond Future	9.8870	9.7420	(1.467)	0.0000	0.0000	0
03/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	407.0000	579.0000	42.260	0	0	0
03/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	3,900.0000	3,291.0000	(15.615)	0	0	0
03/06/2008	R204	2008/08/07			Bond Future	10.0500	9.9760	(0.736)	0.0000	0.0000	3,188
03/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	14,773.0000	14,344.0000	(2.904)	0	0	0
03/06/2008	R204	2008/11/06			Bond Future	9.9440	9.8700	(0.744)	0.0000	0.0000	0
03/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	8,878.0000	8,451.0000	(4.810)	0	0	0
03/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
03/06/2008	R204	2009/02/05			Bond Future	9.8640	9.7260	(1.399)	0.0000	0.0000	0
03/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	338.0000	497.0000	47.041	0	0	0
03/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	3,951.0000	3,315.0000	(16.097)	0	0	0
03/06/2008	R206	2008/08/07			Bond Future	10.2700	10.2000	(0.682)	0.0000	0.0000	0
03/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	9,141.0000	8,875.0000	(2.910)	0	0	0
03/06/2008	R206	2008/11/06			Bond Future	10.1100	10.0400	(0.692)	0.0000	0.0000	610
03/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,245.0000	7,987.0000	(3.129)	0	0	0
03/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
03/06/2008	R206	2009/02/05			Bond Future	9.9880	9.8150	(1.732)	0.0000	0.0000	0
03/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	536.0000	703.0000	31.157	0	0	0
03/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,235.0000	2,778.0000	(14.127)	0	0	0

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03/06/2008	R207	2008/08/07			Bond Future	10.0300	9.9600	(0.698)	0.0000	0.0000	0
03/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	13,109.0000	12,699.0000	(3.128)	0	0	0
03/06/2008	R207	2008/11/06			Bond Future	9.9340	9.8600	(0.745)	0.0000	0.0000	0
03/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,974.0000	8,541.0000	(4.825)	0	0	0
03/06/2008	R207	2009/02/05			Bond Future	9.8580	9.7250	(1.349)	0.0000	0.0000	0
03/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	3,912.0000	3,274.0000	(16.309)	0	0	0
03/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	272.0000	413.0000	51.838	0	0	0
03/06/2008	R209	2008/08/07			Bond Future	9.7360	9.6520	(0.863)	9.6500	9.6500	6,986
03/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	16,232.0000	15,657.0000	(3.542)	0	0	0
03/06/2008	R209	2008/11/06			Bond Future	9.6620	9.5770	(0.880)	0.0000	0.0000	260
03/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	15,709.0000	15,119.0000	(3.756)	0	0	0
03/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/06/2008	R209	2009/02/05			Bond Future	9.6070	9.4790	(1.332)	0.0000	0.0000	0
03/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	4,541.0000	3,725.0000	(17.970)	0	0	0
03/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	88.0000	172.0000	95.455	0	0	0
03/06/2008	TRT1	2008/08/07			Index Future	249.2440	250.0440	0.321	0.0000	0.0000	0
03/06/2008	TRT1	2008/11/06			Index Future	256.9620	257.7870	0.321	0.0000	0.0000	400
03/06/2008	TRT1	2009/02/05			Index Future	265.5010	266.3520	0.321	0.0000	0.0000	0
03/06/2008	ZAAD	2008/06/13			Currency Future	7.3878	7.3554	(0.439)	0.0000	0.0000	10
03/06/2008	ZAAD	2008/09/15			Currency Future	7.4790	7.4481	(0.413)	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
03/06/2008	ZAAD 2008/12/12			Currency Future	7.5764	7.5439	(0.429)	7.6500	7.6500	340
Grand Total:										274,895