

# Derivatives High/Low Report

High/Low for 13/06/2008

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
13/06/2008	\$ / R 2008/06/13			Currency Future	8.1081	8.1361	0.345	15.7000	7.9800	0
13/06/2008	\$ / R 2008/09/15			Currency Future	8.3011	8.3332	0.387	8.3800	8.1700	74,820
13/06/2008	\$ / R 2008/12/12			Currency Future	8.4989	8.5286	0.349	8.5600	8.5000	35,800
13/06/2008	\$ / R 2009/03/16			Currency Future	8.6929	8.7234	0.351	0.0000	0.0000	0
13/06/2008	£ / R 2008/06/13			Currency Future	15.7726	15.8208	0.306	15.8200	15.8200	0
13/06/2008	£ / R 2008/09/15			Currency Future	16.0376	16.1054	0.423	16.0200	16.0200	1,848
13/06/2008	£ / R 2008/12/12			Currency Future	16.3110	16.3717	0.372	16.3700	16.3700	1,676
13/06/2008	£ / R 2009/03/16			Currency Future	16.5825	16.6419	0.358	0.0000	0.0000	0
13/06/2008	€ / R 2008/06/13			Currency Future	12.4977	12.4686	(0.233)	12.4800	12.4700	0
13/06/2008	€ / R 2008/09/15			Currency Future	12.7386	12.7292	(0.074)	12.8000	12.6700	15,858
13/06/2008	€ / R 2008/12/12			Currency Future	12.9869	12.9734	(0.104)	13.0200	13.0200	5,198
13/06/2008	€ / R 2009/03/16			Currency Future	13.2335	13.2180	(0.117)	13.2800	13.2700	10

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13/06/2008	ALBI	2008/08/07			Index Future	248.4540	246.2210	(0.899)	0.0000	0.0000	0
13/06/2008	ALBI	2008/08/07	265.00	Call	Index Future	7.0000	1.0000	(85.714)	0	0	0
13/06/2008	ALBI	2008/08/07	265.00	Put	Index Future	165,467.0000	187,791.0000	13.492	0	0	0
13/06/2008	ALBI	2008/11/06			Index Future	256.0860	253.7845	(0.899)	0.0000	0.0000	594
13/06/2008	ALBI	2008/11/06	265.00	Put	Index Future	95,059.0000	115,384.0000	21.381	0	0	0
13/06/2008	ALBI	2008/11/06	265.00	Call	Index Future	5,919.0000	3,229.0000	(45.447)	0	0	0
13/06/2008	ALBI	2009/02/05			Index Future	264.3760	264.1990	(0.067)	0.0000	0.0000	0
13/06/2008	CRD1	2008/08/07			Index Future	108.5360	107.8120	(0.667)	0.0000	0.0000	0
13/06/2008	CRD1	2008/11/06			Index Future	111.8700	111.1240	(0.667)	0.0000	0.0000	8
13/06/2008	CRD1	2009/02/05			Index Future	115.5560	114.7840	(0.668)	0.0000	0.0000	0
13/06/2008	GOVI	2008/08/07			jGovi	251.1170	248.9570	(0.860)	250.9600	250.9600	366
13/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	228,830.0000	250,430.0000	9.439	0	0	0
13/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
13/06/2008	GOVI	2008/11/06			jGovi	258.8310	256.6045	(0.860)	0.0000	0.0000	60
13/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	1,222.0000	582.0000	(52.373)	0	0	0
13/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	152,912.0000	174,537.0000	14.142	0	0	0
13/06/2008	GOVI	2009/02/05			jGovi	267.3590	265.0575	(0.861)	0.0000	0.0000	0
13/06/2008	ILBI	2008/08/07			Index Future	323.8230	323.9115	0.027	0.0000	0.0000	1
13/06/2008	ILBI	2008/11/06			Index Future	334.2400	334.1480	(0.028)	0.0000	0.0000	0
13/06/2008	ILBI	2009/02/05			Index Future	344.7910	344.6640	(0.037)	0.0000	0.0000	0
13/06/2008	J153	2010/08/31			jSwap	12.4050	12.4050	-	0.0000	0.0000	0
13/06/2008	J157	2015/09/15			jSwap	11.1760	11.1770	0.009	0.0000	0.0000	0

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13/06/2008	J186	2026/12/21			jSwap	10.3330	10.3340	0.010	0.0000	0.0000	0
13/06/2008	J201	2014/12/22			jSwap	11.2830	11.2850	0.018	0.0000	0.0000	0
13/06/2008	J203	2017/09/15			jSwap	10.9510	10.9510	-	0.0000	0.0000	0
13/06/2008	J204	2018/12/21			jSwap	10.8480	10.8490	0.009	0.0000	0.0000	0
13/06/2008	J207	2020/01/15			jSwap	10.7410	10.7440	0.028	0.0000	0.0000	0
13/06/2008	JBAR	2005/12/21			jBar	12.5750	12.5750	-	0.0000	0.0000	0
13/06/2008	JFRA	2008/08/07			jFra	12.4040	12.3880	(0.129)	0.0000	0.0000	0
13/06/2008	JFRA	2008/11/06			jFra	12.6260	12.6280	0.016	0.0000	0.0000	0
13/06/2008	JFRA	2008/11/06			jFra	0.0000	12.6280	100.000	0.0000	0.0000	0
13/06/2008	JFRA	2009/02/05			jFra	12.6800	12.6820	0.016	0.0000	0.0000	0
13/06/2008	JFRA	2009/02/05			jFra	0.0000	12.6820	100.000	0.0000	0.0000	0
13/06/2008	JFRA	2009/05/07			jFra	12.7180	12.7250	0.055	0.0000	0.0000	0
13/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7250	100.000	0.0000	0.0000	0
13/06/2008	JFRA	2009/08/06			jFra	12.5320	12.5430	0.088	0.0000	0.0000	0
13/06/2008	JFRA	2009/11/05			jFra	12.1450	12.1360	(0.074)	0.0000	0.0000	0
13/06/2008	JN02	2008/08/07			jNote	12.3400	12.3400	-	0.0000	0.0000	0
13/06/2008	JN02	2008/11/06			jNote	12.2110	12.2140	0.025	0.0000	0.0000	0
13/06/2008	JN02	2009/02/05			jNote	12.0210	12.0230	0.017	0.0000	0.0000	0
13/06/2008	JN05	2008/08/07			jNote	11.3220	11.3230	0.009	0.0000	0.0000	0

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13/06/2008	JN05	2008/11/07			jNote	10.8330	10.8840	0.471	0.0000	0.0000	0
13/06/2008	JN05	2009/02/05			jNote	11.0380	11.0400	0.018	0.0000	0.0000	0
13/06/2008	JN10	2008/08/07			jNote	10.6440	10.6450	0.009	0.0000	0.0000	0
13/06/2008	JN10	2008/11/07			jNote	10.3790	10.4100	0.299	0.0000	0.0000	0
13/06/2008	JN10	2009/02/05			jNote	10.4450	10.4470	0.019	0.0000	0.0000	0
13/06/2008	JROD	2008/06/30			jRod	11.2550	11.2670	0.107	0.0000	0.0000	0
13/06/2008	JROD	2008/07/31			jRod	11.7010	11.6960	(0.043)	0.0000	0.0000	0
13/06/2008	JROD	2008/08/29			jRod	12.2730	12.2540	(0.155)	0.0000	0.0000	0
13/06/2008	JROD	2008/09/30			jRod	12.0800	12.0680	(0.099)	0.0000	0.0000	0
13/06/2008	JROD	2008/10/31			jRod	12.4640	12.4520	(0.096)	0.0000	0.0000	0
13/06/2008	JROD	2008/11/28			jRod	12.7960	12.7850	(0.086)	0.0000	0.0000	0
13/06/2008	JROD	2008/12/31			jRod	12.4910	12.4840	(0.056)	0.0000	0.0000	0
13/06/2008	OTH1	2008/08/07			Index Future	235.1260	232.4980	(1.118)	0.0000	0.0000	0
13/06/2008	OTH1	2008/11/06			Index Future	242.3490	239.6390	(1.118)	0.0000	0.0000	12
13/06/2008	OTH1	2009/02/05			Index Future	250.3330	247.5330	(1.119)	0.0000	0.0000	0
13/06/2008	R153	2008/08/07			Bond Future	11.4600	11.5700	0.960	0.0000	0.0000	7,454
13/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,569.0000	5,768.0000	3.573	0	0	0
13/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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13/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,057.0000	6,257.0000	3.302	0	0	0
13/06/2008	R153	2008/11/06			Bond Future	11.3300	11.4400	0.971	0.0000	0.0000	0
13/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	38.0000	30.0000	(21.053)	0	0	0
13/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,485.0000	3,655.0000	4.878	0	0	0
13/06/2008	R153	2009/02/05			Bond Future	10.9900	11.1000	1.001	0.0000	0.0000	0
13/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,560.0000	2,654.0000	3.672	0	0	0
13/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,142.0000	1,080.0000	(5.429)	0	0	0
13/06/2008	R157	2008/08/07			Bond Future	10.2600	10.4600	1.949	10.2900	10.3200	6,773
13/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	17.0000	6.0000	(64.706)	0	0	0
13/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	7,192.0000	8,269.0000	14.975	0	0	0
13/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	8,672.0000	9,757.0000	12.512	0	0	0
13/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	1,500
13/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	4,416.0000	5,417.0000	22.668	0	0	200
13/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	356.0000	180.0000	(49.438)	0	0	0
13/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	156.0000	70.0000	(55.128)	0	0	0
13/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	60.0000	24.0000	(60.000)	0	0	0
13/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	5,766.0000	6,817.0000	18.228	0	0	500
13/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	11,727.0000	12,815.0000	9.278	0	0	0
13/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	13,293.0000	14,381.0000	8.185	0	0	0
13/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
13/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	10,186.0000	11,273.0000	10.672	0	0	0
13/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	200
13/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,192.0000	4,104.0000	28.571	0	0	0
13/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	115,114.0000	114,026.0000	(0.945)	0	0	0
13/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,329.0000	1,935.0000	45.598	0	0	1,000
13/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	1,274.0000	793.0000	(37.755)	0	0	0
13/06/2008	R157	2008/11/06			Bond Future	10.1600	10.3600	1.969	0.0000	0.0000	2,500
13/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,959.0000	4,870.0000	23.011	0	0	1,000
13/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	30.0000	13.0000	(56.667)	0	0	700
13/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	7,920.0000	8,967.0000	13.220	0	0	0

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13/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,266.0000	1,793.0000	41.627	0	0	700
13/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	351.0000	197.0000	(43.875)	0	0	700
13/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,747.0000	1,209.0000	(30.796)	0	0	0
13/06/2008	R157	2009/02/05			Bond Future	10.0100	10.2100	1.998	0.0000	0.0000	2,500
13/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,667.0000	5,516.0000	18.192	0	0	0
13/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	587.0000	392.0000	(33.220)	0	0	0
13/06/2008	R186	2008/08/07			Bond Future	10.0900	10.2800	1.883	0.0000	0.0000	2,514
13/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	23,307.0000	24,904.0000	6.852	0	0	0
13/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R186	2008/11/06			Bond Future	10.0100	10.2000	1.898	0.0000	0.0000	2,500
13/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	14,261.0000	15,866.0000	11.254	0	0	0
13/06/2008	R186	2009/02/05			Bond Future	9.9110	10.1000	1.907	9.9800	9.9800	2,500
13/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	6,122.0000	7,624.0000	24.534	0	0	0
13/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	182.0000	75.0000	(58.791)	0	0	0
13/06/2008	R196	2008/08/07			Bond Future	12.4130	12.0550	(2.884)	0.0000	0.0000	0
13/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,103.0000	1,949.0000	(7.323)	0	0	0
13/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	191.0000	221.0000	15.707	0	0	0
13/06/2008	R196	2008/11/06			Bond Future	12.1430	11.8800	(2.166)	0.0000	0.0000	0
13/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,851.0000	1,799.0000	(2.809)	0	0	0
13/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	850.0000	876.0000	3.059	0	0	0
13/06/2008	R196	2009/02/05			Bond Future	11.6910	11.5680	(1.052)	0.0000	0.0000	0
13/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,706.0000	1,699.0000	(0.410)	0	0	0
13/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,658.0000	1,657.0000	(0.060)	0	0	0
13/06/2008	R201	2008/08/07			Bond Future	10.3100	10.5100	1.940	0.0000	0.0000	0
13/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	10,832.0000	11,702.0000	8.032	0	0	0

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13/06/2008	R201	2008/11/06			Bond Future	10.2000	10.4000	1.961	0.0000	0.0000	1,000
13/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	24.0000	11.0000	(54.167)	0	0	0
13/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	6,501.0000	7,339.0000	12.890	0	0	0
13/06/2008	R201	2009/02/05			Bond Future	10.0300	10.2300	1.994	0.0000	0.0000	0
13/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3,778.0000	4,466.0000	18.211	0	0	0
13/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	430.0000	283.0000	(34.186)	0	0	0
13/06/2008	R203	2008/08/07			Bond Future	10.2300	10.4500	2.151	0.0000	0.0000	0
13/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	14,766.0000	15,938.0000	7.937	0	0	0
13/06/2008	R203	2008/11/06			Bond Future	10.1300	10.3500	2.172	0.0000	0.0000	0
13/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
13/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	9,285.0000	10,449.0000	12.536	0	0	0
13/06/2008	R203	2009/02/05			Bond Future	9.9960	10.2100	2.141	0.0000	0.0000	0
13/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	4,361.0000	5,352.0000	22.724	0	0	0
13/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	288.0000	153.0000	(46.875)	0	0	0
13/06/2008	R204	2008/08/07			Bond Future	10.2000	10.4200	2.157	0.0000	0.0000	3,188
13/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	15,635.0000	16,878.0000	7.950	0	0	0
13/06/2008	R204	2008/11/06			Bond Future	10.1100	10.3300	2.176	0.0000	0.0000	0
13/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	9,826.0000	11,064.0000	12.599	0	0	0
13/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R204	2009/02/05			Bond Future	9.9860	10.2000	2.143	0.0000	0.0000	0
13/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	218.0000	103.0000	(52.752)	0	0	0
13/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	4,525.0000	5,613.0000	24.044	0	0	0
13/06/2008	R206	2008/08/07			Bond Future	10.4100	10.6100	1.921	0.0000	0.0000	0
13/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	9,670.0000	10,418.0000	7.735	0	0	0
13/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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13/06/2008	R206	2008/11/06			Bond Future	10.2800	10.4800	1.946	0.0000	0.0000	610
13/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,869.0000	9,597.0000	8.208	0	0	0
13/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
13/06/2008	R206	2009/02/05			Bond Future	10.0800	10.2800	1.984	0.0000	0.0000	0
13/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,466.0000	4,042.0000	16.619	0	0	0
13/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	437.0000	302.0000	(30.892)	0	0	0
13/06/2008	R207	2008/08/07			Bond Future	10.1900	10.4000	2.061	0.0000	0.0000	0
13/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	14,036.0000	15,231.0000	8.514	0	0	0
13/06/2008	R207	2008/11/06			Bond Future	10.1100	10.3200	2.077	0.0000	0.0000	0
13/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	9,992.0000	11,185.0000	11.940	0	0	0
13/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R207	2009/02/05			Bond Future	9.9920	10.2000	2.082	0.0000	0.0000	0
13/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	159.0000	70.0000	(55.975)	0	0	0
13/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	4,574.0000	5,668.0000	23.918	0	0	0
13/06/2008	R209	2008/08/07			Bond Future	9.8850	10.0700	1.872	0.0000	0.0000	6,986
13/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	17,232.0000	18,439.0000	7.004	0	0	0
13/06/2008	R209	2008/11/06			Bond Future	9.8200	10.0100	1.935	0.0000	0.0000	260
13/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	16,782.0000	18,034.0000	7.460	0	0	0
13/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
13/06/2008	R209	2009/02/05			Bond Future	9.7310	9.9210	1.953	0.0000	0.0000	0
13/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5,344.0000	6,588.0000	23.278	0	0	0
13/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	38.0000	11.0000	(71.053)	0	0	0
13/06/2008	TRT1	2008/08/07			Index Future	247.7860	245.6400	(0.866)	0.0000	0.0000	0
13/06/2008	TRT1	2008/11/06			Index Future	255.3970	253.1860	(0.866)	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
13/06/2008	TRT1 2009/02/05			Index Future	263.8120	261.5260	(0.867)	0.0000	0.0000	0
13/06/2008	ZAAD 2008/06/13			Currency Future	7.5628	7.6109	0.636	7.6100	7.6100	0
13/06/2008	ZAAD 2008/09/15			Currency Future	7.6513	7.7305	1.035	7.7400	7.7400	500
13/06/2008	ZAAD 2008/12/12			Currency Future	7.7426	7.8198	0.997	0.0000	0.0000	640
13/06/2008	ZAAD 2009/03/16			Currency Future	7.8300	7.9102	1.024	0.0000	0.0000	0
<b>Grand Total:</b>										<b>183,576</b>