

Derivatives High/Low Report

High/Low for 19/06/2008

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
19/06/2008	\$ / R 2008/09/15			Currency Future	8.2452	8.1310	(1.385)	8.2600	8.1400	92,319
19/06/2008	\$ / R 2008/12/12			Currency Future	8.4422	8.3231	(1.411)	8.4600	8.3500	36,464
19/06/2008	\$ / R 2009/03/16			Currency Future	8.6379	8.5141	(1.433)	8.6400	8.6000	1,005
19/06/2008	£ / R 2008/09/15			Currency Future	16.0416	15.9225	(0.742)	16.1400	16.0900	2,235
19/06/2008	£ / R 2008/12/12			Currency Future	16.3173	16.1860	(0.805)	16.3700	16.2300	1,886
19/06/2008	£ / R 2009/03/16			Currency Future	16.5958	16.4500	(0.879)	0.0000	0.0000	0
19/06/2008	€ / R 2008/09/15			Currency Future	12.7325	12.5374	(1.532)	0.0000	0.0000	16,348
19/06/2008	€ / R 2008/12/12			Currency Future	12.9789	12.7774	(1.553)	13.0200	12.8100	8,644
19/06/2008	€ / R 2009/03/16			Currency Future	13.2295	13.0204	(1.581)	13.2400	13.1200	29
19/06/2008	ALBI 2008/08/07			Index Future	245.3930	245.9230	0.216	0.0000	0.0000	0
19/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
19/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	196,070.0000	190,770.0000	(2.703)	0	0	0
19/06/2008	ALBI 2008/11/06			Index Future	252.9295	253.4755	0.216	0.0000	0.0000	594
19/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	2,357.0000	2,718.0000	15.316	0	0	0
19/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	123,062.0000	117,963.0000	(4.143)	0	0	0

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19/06/2008	ALBI	2009/02/05			Index Future	261.1950	261.7790	0.224	0.0000	0.0000	0
19/06/2008	CRD1	2008/08/07			Index Future	107.5300	107.7390	0.194	0.0000	0.0000	0
19/06/2008	CRD1	2008/11/06			Index Future	110.8320	111.0480	0.195	0.0000	0.0000	8
19/06/2008	CRD1	2009/02/05			Index Future	114.4800	114.7030	0.195	0.0000	0.0000	0
19/06/2008	GOVI	2008/08/07			jGovi	248.1470	248.6770	0.214	0.0000	0.0000	366
19/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
19/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	258,530.0000	253,230.0000	(2.050)	0	0	0
19/06/2008	GOVI	2008/11/06			jGovi	255.7685	256.3145	0.213	0.0000	0.0000	60
19/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	384.0000	456.0000	18.750	0	0	0
19/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	182,699.0000	177,311.0000	(2.949)	0	0	0
19/06/2008	GOVI	2009/02/05			jGovi	264.1870	264.7495	0.213	0.0000	0.0000	0
19/06/2008	ILBI	2008/08/07			Index Future	324.6665	324.7555	0.027	0.0000	0.0000	1
19/06/2008	ILBI	2008/11/06			Index Future	335.1240	335.2250	0.030	0.0000	0.0000	0
19/06/2008	ILBI	2009/02/05			Index Future	345.8330	345.8730	0.012	0.0000	0.0000	0
19/06/2008	J153	2010/08/31			jSwap	12.5980	12.5330	(0.516)	0.0000	0.0000	0
19/06/2008	J157	2015/09/15			jSwap	11.5960	11.5110	(0.733)	0.0000	0.0000	0
19/06/2008	J186	2026/12/21			jSwap	10.8810	10.7650	(1.066)	0.0000	0.0000	0
19/06/2008	J201	2014/12/22			jSwap	11.6710	11.5990	(0.617)	0.0000	0.0000	0
19/06/2008	J203	2017/09/15			jSwap	11.4110	11.3300	(0.710)	0.0000	0.0000	0

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19/06/2008	J204	2018/12/21			jSwap	11.2940	11.2230	(0.629)	0.0000	0.0000	0
19/06/2008	J207	2020/01/15			jSwap	11.2000	11.1260	(0.661)	0.0000	0.0000	0
19/06/2008	JBAR	2005/12/21			jBar	12.2880	12.3250	0.301	0.0000	0.0000	0
19/06/2008	JFRA	2008/08/07			jFra	12.4810	12.4830	0.016	0.0000	0.0000	0
19/06/2008	JFRA	2008/11/06			jFra	12.8170	12.7430	(0.577)	0.0000	0.0000	0
19/06/2008	JFRA	2008/11/06			jFra	0.0000	12.7430	100.000	0.0000	0.0000	0
19/06/2008	JFRA	2009/02/05			jFra	12.8310	12.7450	(0.670)	0.0000	0.0000	0
19/06/2008	JFRA	2009/02/05			jFra	0.0000	12.7450	100.000	0.0000	0.0000	0
19/06/2008	JFRA	2009/05/07			jFra	12.7830	12.6670	(0.907)	0.0000	0.0000	0
19/06/2008	JFRA	2009/05/07			jFra	0.0000	12.6670	100.000	0.0000	0.0000	0
19/06/2008	JFRA	2009/08/06			jFra	12.7180	12.6150	(0.810)	0.0000	0.0000	0
19/06/2008	JFRA	2009/11/05			jFra	12.4880	12.3830	(0.841)	0.0000	0.0000	0
19/06/2008	JN02	2008/08/07			jNote	12.5560	12.4820	(0.589)	0.0000	0.0000	0
19/06/2008	JN02	2008/11/06			jNote	12.4840	12.3900	(0.753)	0.0000	0.0000	0
19/06/2008	JN02	2009/02/05			jNote	12.3360	12.2340	(0.827)	0.0000	0.0000	0
19/06/2008	JN05	2008/08/07			jNote	11.7300	11.6450	(0.725)	0.0000	0.0000	0
19/06/2008	JN05	2008/11/07			jNote	11.1980	11.1380	(0.536)	0.0000	0.0000	0
19/06/2008	JN05	2009/02/05			jNote	11.5100	11.4270	(0.721)	0.0000	0.0000	0
19/06/2008	JN10	2008/08/07			jNote	11.1400	11.0560	(0.754)	0.0000	0.0000	0

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19/06/2008	JN10	2008/11/07			jNote	10.7350	10.6800	(0.512)	0.0000	0.0000	0
19/06/2008	JN10	2009/02/05			jNote	10.9600	10.8850	(0.684)	0.0000	0.0000	0
19/06/2008	JROD	2008/06/30			jRod	11.3010	11.2990	(0.018)	0.0000	0.0000	0
19/06/2008	JROD	2008/07/31			jRod	11.6680	11.6680	-	0.0000	0.0000	0
19/06/2008	JROD	2008/08/29			jRod	12.0400	12.0530	0.108	0.0000	0.0000	0
19/06/2008	JROD	2008/09/30			jRod	11.8380	11.8560	0.152	0.0000	0.0000	0
19/06/2008	JROD	2008/10/31			jRod	12.1060	12.1400	0.281	0.0000	0.0000	0
19/06/2008	JROD	2008/11/28			jRod	12.3420	12.3900	0.389	0.0000	0.0000	0
19/06/2008	JROD	2008/12/31			jRod	12.1370	12.1790	0.346	0.0000	0.0000	0
19/06/2008	OTH1	2008/08/07			Index Future	231.5670	232.0970	0.229	0.0000	0.0000	0
19/06/2008	OTH1	2008/11/06			Index Future	238.6790	239.2250	0.229	0.0000	0.0000	12
19/06/2008	OTH1	2009/02/05			Index Future	246.5360	247.0980	0.228	0.0000	0.0000	0
19/06/2008	R153	2008/08/07			Bond Future	11.6000	11.5300	(0.603)	11.5900	11.5900	7,457
19/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,823.0000	5,696.0000	(2.181)	0	0	0
19/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,311.0000	6,184.0000	(2.012)	0	0	0
19/06/2008	R153	2008/11/06			Bond Future	11.4700	11.4000	(0.610)	0.0000	0.0000	0
19/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,699.0000	3,589.0000	(2.974)	0	0	0
19/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	25.0000	29.0000	16.000	0	0	0
19/06/2008	R153	2009/02/05			Bond Future	11.1300	11.0600	(0.629)	0.0000	0.0000	0

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19/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,663.0000	2,597.0000	(2.478)	0	0	0
19/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,048.0000	1,080.0000	3.053	0	0	0
19/06/2008	R157	2008/08/07			Bond Future	10.5400	10.4900	(0.474)	0.0000	0.0000	6,773
19/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	39.0000	46.0000	17.949	0	0	0
19/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	11.0000	14.0000	27.273	0	0	0
19/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,236.0000	6,969.0000	(3.690)	0	0	500
19/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,696.0000	8,428.0000	(3.082)	0	0	0
19/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
19/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	112.0000	131.0000	16.964	0	0	0
19/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,595.0000	113,864.0000	0.237	0	0	0
19/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,467.0000	4,216.0000	(5.619)	0	0	0
19/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,817.0000	5,555.0000	(4.504)	0	0	200
19/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
19/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,704.0000	11,435.0000	(2.298)	0	0	0
19/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
19/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,246.0000	12,976.0000	(2.038)	0	0	0
19/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,812.0000	14,543.0000	(1.816)	0	0	0
19/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,188.0000	9,918.0000	(2.650)	0	0	0
19/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
19/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,166.0000	1,973.0000	(8.910)	0	0	1,000
19/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	593.0000	669.0000	12.816	0	0	0
19/06/2008	R157	2008/11/06			Bond Future	10.4400	10.3900	(0.479)	0.0000	0.0000	2,520
19/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	144.0000	166.0000	15.278	0	0	700
19/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,385.0000	9,123.0000	(2.792)	0	0	0
19/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,239.0000	4,998.0000	(4.600)	0	0	1,000
19/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	700
19/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,006.0000	1,109.0000	10.239	0	0	0
19/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,012.0000	1,852.0000	(7.952)	0	0	700
19/06/2008	R157	2009/02/05			Bond Future	10.2900	10.2400	(0.486)	0.0000	0.0000	2,500
19/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	320.0000	354.0000	10.625	0	0	0
19/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,858.0000	5,633.0000	(3.841)	0	0	0

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19/06/2008	R186	2008/08/07			Bond Future	10.3400	10.3000	(0.387)	0.0000	0.0000	2,514
19/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	25,400.0000	25,069.0000	(1.303)	0	0	0
19/06/2008	R186	2008/11/06			Bond Future	10.2600	10.2200	(0.390)	0.0000	0.0000	2,500
19/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	16,365.0000	16,033.0000	(2.029)	0	0	0
19/06/2008	R186	2009/02/05			Bond Future	10.1600	10.1200	(0.394)	0.0000	0.0000	2,500
19/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	52.0000	63.0000	21.154	0	0	0
19/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	8,104.0000	7,780.0000	(3.998)	0	0	0
19/06/2008	R196	2008/08/07			Bond Future	12.1840	12.1800	(0.033)	0.0000	0.0000	0
19/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,978.0000	1,971.0000	(0.354)	0	0	0
19/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	183.0000	179.0000	(2.186)	0	0	0
19/06/2008	R196	2008/11/06			Bond Future	11.9980	11.9740	(0.200)	0.0000	0.0000	0
19/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	841.0000	839.0000	(0.238)	0	0	0
19/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,799.0000	1,791.0000	(0.445)	0	0	0
19/06/2008	R196	2009/02/05			Bond Future	11.6740	11.6290	(0.385)	0.0000	0.0000	0
19/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,684.0000	1,680.0000	(0.238)	0	0	0
19/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,637.0000	1,635.0000	(0.122)	0	0	0
19/06/2008	R201	2008/08/07			Bond Future	10.6000	10.5500	(0.472)	0.0000	0.0000	0
19/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,089.0000	11,874.0000	(1.778)	0	0	0
19/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R201	2008/11/06			Bond Future	10.4900	10.4400	(0.477)	0.0000	0.0000	1,000
19/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,715.0000	7,505.0000	(2.722)	0	0	0
19/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
19/06/2008	R201	2009/02/05			Bond Future	10.3200	10.2700	(0.484)	0.0000	0.0000	0
19/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	224.0000	249.0000	11.161	0	0	0
19/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,780.0000	4,598.0000	(3.808)	0	0	0

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19/06/2008	R203	2008/08/07			Bond Future	10.5300	10.4900	(0.380)	0.0000	0.0000	0
19/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,360.0000	16,149.0000	(1.290)	0	0	0
19/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R203	2008/11/06			Bond Future	10.4300	10.3900	(0.384)	0.0000	0.0000	0
19/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,867.0000	10,658.0000	(1.923)	0	0	0
19/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R203	2009/02/05			Bond Future	10.2900	10.2500	(0.389)	0.0000	0.0000	0
19/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	114.0000	128.0000	12.281	0	0	0
19/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,729.0000	5,535.0000	(3.386)	0	0	0
19/06/2008	R204	2008/08/07			Bond Future	10.5000	10.4600	(0.381)	0.0000	0.0000	3,188
19/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,324.0000	17,101.0000	(1.287)	0	0	0
19/06/2008	R204	2008/11/06			Bond Future	10.4100	10.3700	(0.384)	0.0000	0.0000	0
19/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,508.0000	11,287.0000	(1.920)	0	0	0
19/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R204	2009/02/05			Bond Future	10.2800	10.2400	(0.389)	0.0000	0.0000	0
19/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	73.0000	84.0000	15.068	0	0	0
19/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,027.0000	5,816.0000	(3.501)	0	0	0
19/06/2008	R206	2008/08/07			Bond Future	10.6900	10.6400	(0.468)	0.0000	0.0000	0
19/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,715.0000	10,530.0000	(1.727)	0	0	0
19/06/2008	R206	2008/11/06			Bond Future	10.5600	10.5100	(0.473)	0.0000	0.0000	610
19/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,887.0000	9,706.0000	(1.831)	0	0	0
19/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R206	2009/02/05			Bond Future	10.3600	10.3100	(0.483)	0.0000	0.0000	0
19/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	250.0000	274.0000	9.600	0	0	0
19/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,274.0000	4,121.0000	(3.580)	0	0	0

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19/06/2008	R207	2008/08/07			Bond Future	10.4800	10.4400	(0.382)	0.0000	0.0000	0
19/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,680.0000	15,456.0000	(1.429)	0	0	0
19/06/2008	R207	2008/11/06			Bond Future	10.4000	10.3600	(0.385)	0.0000	0.0000	0
19/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,633.0000	11,409.0000	(1.926)	0	0	0
19/06/2008	R207	2009/02/05			Bond Future	10.2800	10.2400	(0.389)	0.0000	0.0000	0
19/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,094.0000	5,878.0000	(3.544)	0	0	0
19/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	47.0000	55.0000	17.021	0	0	0
19/06/2008	R209	2008/08/07			Bond Future	10.1200	10.0800	(0.395)	0.0000	0.0000	6,986
19/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,758.0000	18,503.0000	(1.359)	0	0	0
19/06/2008	R209	2008/11/06			Bond Future	10.0600	10.0200	(0.398)	0.0000	0.0000	260
19/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,357.0000	18,099.0000	(1.405)	0	0	0
19/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/06/2008	R209	2009/02/05			Bond Future	9.9710	9.9310	(0.401)	0.0000	0.0000	0
19/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6,912.0000	6,652.0000	(3.762)	0	0	0
19/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
19/06/2008	TRT1	2008/08/07			Index Future	244.8370	245.3610	0.214	0.0000	0.0000	0
19/06/2008	TRT1	2008/11/06			Index Future	252.3570	252.8960	0.214	0.0000	0.0000	400
19/06/2008	TRT1	2009/02/05			Index Future	260.6630	261.2190	0.213	0.0000	0.0000	0
19/06/2008	ZAAD	2008/09/15			Currency Future	7.6871	7.6332	(0.701)	0.0000	0.0000	500
19/06/2008	ZAAD	2008/12/12			Currency Future	7.7794	7.7230	(0.725)	0.0000	0.0000	1,190

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
19/06/2008	ZAAD 2009/03/16			Currency Future	7.8720	7.8118	(0.765)	0.0000	0.0000	0
Grand Total:										207,869