



Derivatives Weekly Statistics Report

From 2008/06/23 To 2008/06/27

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	\$ / R On 16-March-09			Currency Future	8.4800	8.4548	8.4784	8.4548	1222.00
27/06/2008	\$ / R On 16-March-09			Currency Future	8.4800	8.4548	8.4784	8.4548	1222.00
27/06/2008	\$ / R On 16-March-09			Currency Future	8.4800	8.4548	8.4784	8.4548	1222.00
27/06/2008	\$ / R On 16-March-09			Currency Future	8.4800	8.4548	8.4784	8.4548	1222.00
27/06/2008	\$ / R On 16-March-09			Currency Future	8.4800	8.4548	8.4784	8.4548	1222.00
27/06/2008	\$ / R On 16-March-09			Currency Future	8.4800	8.4548	8.4784	8.4548	1222.00
27/06/2008	\$ / R On 16-March-09			Currency Future	8.4800	8.4548	8.4784	8.4548	1222.00
27/06/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.0610	8.0813	8.0610	105462.00
27/06/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.0610	8.0813	8.0610	105462.00
27/06/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.0610	8.0813	8.0610	105462.00
27/06/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.0610	8.0813	8.0610	105462.00
27/06/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.0610	8.0813	8.0610	105462.00
27/06/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.0610	8.0813	8.0610	105462.00
27/06/2008	\$ / R On 15-September-08			Currency Future	8.0800	8.0610	8.0813	8.0610	105462.00
27/06/2008	\$ / R On 12-December-08			Currency Future	8.2800	8.2575	8.2797	8.2575	44334.00
27/06/2008	\$ / R On 12-December-08			Currency Future	8.2800	8.2575	8.2797	8.2575	44334.00
27/06/2008	\$ / R On 12-December-08			Currency Future	8.2800	8.2575	8.2797	8.2575	44334.00
27/06/2008	\$ / R On 12-December-08			Currency Future	8.2800	8.2575	8.2797	8.2575	44334.00
27/06/2008	\$ / R On 12-December-08			Currency Future	8.2800	8.2575	8.2797	8.2575	44334.00
27/06/2008	\$ / R On 12-December-08			Currency Future	8.2800	8.2575	8.2797	8.2575	44334.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	\$ / R On 12-December-08			Currency Future	8.2800	8.2575	8.2797	8.2575	44334.00
27/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4948	16.5684	16.4948	0.00
27/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4948	16.5684	16.4948	0.00
27/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4948	16.5684	16.4948	0.00
27/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4948	16.5684	16.4948	0.00
27/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4948	16.5684	16.4948	0.00
27/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4948	16.5684	16.4948	0.00
27/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4948	16.5684	16.4948	0.00
27/06/2008	£ / R On 15-September-08			Currency Future	16.0100	15.9358	16.0075	15.9358	2005.00
27/06/2008	£ / R On 15-September-08			Currency Future	16.0100	15.9358	16.0075	15.9358	2005.00
27/06/2008	£ / R On 15-September-08			Currency Future	16.0100	15.9358	16.0075	15.9358	2005.00
27/06/2008	£ / R On 15-September-08			Currency Future	16.0100	15.9358	16.0075	15.9358	2005.00
27/06/2008	£ / R On 15-September-08			Currency Future	16.0100	15.9358	16.0075	15.9358	2005.00
27/06/2008	£ / R On 15-September-08			Currency Future	16.0100	15.9358	16.0075	15.9358	2005.00
27/06/2008	£ / R On 15-September-08			Currency Future	16.0100	15.9358	16.0075	15.9358	2005.00
27/06/2008	£ / R On 12-December-08			Currency Future	16.2900	16.2129	16.2875	16.2129	1886.00
27/06/2008	£ / R On 12-December-08			Currency Future	16.2900	16.2129	16.2875	16.2129	1886.00
27/06/2008	£ / R On 12-December-08			Currency Future	16.2900	16.2129	16.2875	16.2129	1886.00
27/06/2008	£ / R On 12-December-08			Currency Future	16.2900	16.2129	16.2875	16.2129	1886.00
27/06/2008	£ / R On 12-December-08			Currency Future	16.2900	16.2129	16.2875	16.2129	1886.00
27/06/2008	£ / R On 12-December-08			Currency Future	16.2900	16.2129	16.2875	16.2129	1886.00
27/06/2008	€ / R On 16-March-09			Currency Future	13.1800	13.1438	13.1819	13.1438	200.00
27/06/2008	€ / R On 16-March-09			Currency Future	13.1800	13.1438	13.1819	13.1438	200.00
27/06/2008	€ / R On 16-March-09			Currency Future	13.1800	13.1438	13.1819	13.1438	200.00
27/06/2008	€ / R On 16-March-09			Currency Future	13.1800	13.1438	13.1819	13.1438	200.00
27/06/2008	€ / R On 16-March-09			Currency Future	13.1800	13.1438	13.1819	13.1438	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	€ / R On 16-March-09			Currency Future	13.1800	13.1438	13.1819	13.1438	200.00
27/06/2008	€ / R On 16-March-09			Currency Future	13.1800	13.1438	13.1819	13.1438	200.00
27/06/2008	€ / R On 15-September-08			Currency Future	12.6800	12.6427	12.6782	12.6427	16070.00
27/06/2008	€ / R On 15-September-08			Currency Future	12.6800	12.6427	12.6782	12.6427	16070.00
27/06/2008	€ / R On 15-September-08			Currency Future	12.6800	12.6427	12.6782	12.6427	16070.00
27/06/2008	€ / R On 15-September-08			Currency Future	12.6800	12.6427	12.6782	12.6427	16070.00
27/06/2008	€ / R On 15-September-08			Currency Future	12.6800	12.6427	12.6782	12.6427	16070.00
27/06/2008	€ / R On 15-September-08			Currency Future	12.6800	12.6427	12.6782	12.6427	16070.00
27/06/2008	€ / R On 15-September-08			Currency Future	12.6800	12.6427	12.6782	12.6427	16070.00
27/06/2008	€ / R On 12-December-08			Currency Future	12.9300	12.8916	12.9297	12.8916	8691.00
27/06/2008	€ / R On 12-December-08			Currency Future	12.9300	12.8916	12.9297	12.8916	8691.00
27/06/2008	€ / R On 12-December-08			Currency Future	12.9300	12.8916	12.9297	12.8916	8691.00
27/06/2008	€ / R On 12-December-08			Currency Future	12.9300	12.8916	12.9297	12.8916	8691.00
27/06/2008	€ / R On 12-December-08			Currency Future	12.9300	12.8916	12.9297	12.8916	8691.00
27/06/2008	€ / R On 12-December-08			Currency Future	12.9300	12.8916	12.9297	12.8916	8691.00
27/06/2008	€ / R On 12-December-08			Currency Future	12.9300	12.8916	12.9297	12.8916	8691.00
27/06/2008	ALBI On 05-February-09			Index Future	260.1500	260.6810	260.1530	260.6810	0.00
27/06/2008	ALBI On 05-February-09			Index Future	260.1500	260.6810	260.1530	260.6810	0.00
27/06/2008	ALBI On 05-February-09			Index Future	260.1500	260.6810	260.1530	260.6810	0.00
27/06/2008	ALBI On 05-February-09			Index Future	260.1500	260.6810	260.1530	260.6810	0.00
27/06/2008	ALBI On 05-February-09			Index Future	260.1500	260.6810	260.1530	260.6810	0.00
27/06/2008	ALBI On 05-February-09			Index Future	260.1500	260.6810	260.1530	260.6810	0.00
27/06/2008	ALBI On 05-February-09			Index Future	260.1500	260.6810	260.1530	260.6810	0.00
27/06/2008	ALBI On 07-August-08			Index Future	244.2300	244.7640	244.2340	244.7640	0.00
27/06/2008	ALBI On 07-August-08			Index Future	244.2300	244.7640	244.2340	244.7640	0.00
27/06/2008	ALBI On 07-August-08			Index Future	244.2300	244.7640	244.2340	244.7640	0.00
27/06/2008	ALBI On 07-August-08			Index Future	244.2300	244.7640	244.2340	244.7640	0.00
27/06/2008	ALBI On 07-August-08			Index Future	244.2300	244.7640	244.2340	244.7640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	ALBI On 07-August-08			Index Future	244.2300	244.7640	244.2340	244.7640	0.00
27/06/2008	ALBI On 07-August-08			Index Future	244.2300	244.7640	244.2340	244.7640	0.00
27/06/2008	ALBI On 06-November-08			Index Future	251.6500	252.1910	251.6460	252.1910	594.00
27/06/2008	ALBI On 06-November-08			Index Future	251.6500	252.1910	251.6460	252.1910	594.00
27/06/2008	ALBI On 06-November-08			Index Future	251.6500	252.1910	251.6460	252.1910	594.00
27/06/2008	ALBI On 06-November-08			Index Future	251.6500	252.1910	251.6460	252.1910	594.00
27/06/2008	ALBI On 06-November-08			Index Future	251.6500	252.1910	251.6460	252.1910	594.00
27/06/2008	ALBI On 06-November-08			Index Future	251.6500	252.1910	251.6460	252.1910	594.00
27/06/2008	ALBI On 06-November-08			Index Future	251.6500	252.1910	251.6460	252.1910	594.00
27/06/2008	CRD1 On 05-February-09			Index Future	114.0500	114.2550	114.0500	114.2550	0.00
27/06/2008	CRD1 On 05-February-09			Index Future	114.0500	114.2550	114.0500	114.2550	0.00
27/06/2008	CRD1 On 05-February-09			Index Future	114.0500	114.2550	114.0500	114.2550	0.00
27/06/2008	CRD1 On 05-February-09			Index Future	114.0500	114.2550	114.0500	114.2550	0.00
27/06/2008	CRD1 On 05-February-09			Index Future	114.0500	114.2550	114.0500	114.2550	0.00
27/06/2008	CRD1 On 05-February-09			Index Future	114.0500	114.2550	114.0500	114.2550	0.00
27/06/2008	CRD1 On 05-February-09			Index Future	114.0500	114.2550	114.0500	114.2550	0.00
27/06/2008	CRD1 On 07-August-08			Index Future	107.1300	107.3230	107.1310	107.3230	0.00
27/06/2008	CRD1 On 07-August-08			Index Future	107.1300	107.3230	107.1310	107.3230	0.00
27/06/2008	CRD1 On 07-August-08			Index Future	107.1300	107.3230	107.1310	107.3230	0.00
27/06/2008	CRD1 On 07-August-08			Index Future	107.1300	107.3230	107.1310	107.3230	0.00
27/06/2008	CRD1 On 07-August-08			Index Future	107.1300	107.3230	107.1310	107.3230	0.00
27/06/2008	CRD1 On 07-August-08			Index Future	107.1300	107.3230	107.1310	107.3230	0.00
27/06/2008	CRD1 On 07-August-08			Index Future	107.1300	107.3230	107.1310	107.3230	0.00
27/06/2008	CRD1 On 06-November-08			Index Future	110.3800	110.5800	110.3820	110.5800	8.00
27/06/2008	CRD1 On 06-November-08			Index Future	110.3800	110.5800	110.3820	110.5800	8.00
27/06/2008	CRD1 On 06-November-08			Index Future	110.3800	110.5800	110.3820	110.5800	8.00
27/06/2008	CRD1 On 06-November-08			Index Future	110.3800	110.5800	110.3820	110.5800	8.00
27/06/2008	CRD1 On 06-November-08			Index Future	110.3800	110.5800	110.3820	110.5800	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	CRD1 On 06-November-08			Index Future	110.3800	110.5800	110.3820	110.5800	8.00
27/06/2008	CRD1 On 06-November-08			Index Future	110.3800	110.5800	110.3820	110.5800	8.00
27/06/2008	GOVI On 05-February-09			jGovi	262.9700	263.5270	262.9680	263.5270	0.00
27/06/2008	GOVI On 05-February-09			jGovi	262.9700	263.5270	262.9680	263.5270	0.00
27/06/2008	GOVI On 05-February-09			jGovi	262.9700	263.5270	262.9680	263.5270	0.00
27/06/2008	GOVI On 05-February-09			jGovi	262.9700	263.5270	262.9680	263.5270	0.00
27/06/2008	GOVI On 05-February-09			jGovi	262.9700	263.5270	262.9680	263.5270	0.00
27/06/2008	GOVI On 05-February-09			jGovi	262.9700	263.5270	262.9680	263.5270	0.00
27/06/2008	GOVI On 07-August-08			jGovi	247.0200	247.5390	247.0150	247.5390	366.00
27/06/2008	GOVI On 07-August-08			jGovi	247.0200	247.5390	247.0150	247.5390	366.00
27/06/2008	GOVI On 07-August-08			jGovi	247.0200	247.5390	247.0150	247.5390	366.00
27/06/2008	GOVI On 07-August-08			jGovi	247.0200	247.5390	247.0150	247.5390	366.00
27/06/2008	GOVI On 07-August-08			jGovi	247.0200	247.5390	247.0150	247.5390	366.00
27/06/2008	GOVI On 07-August-08			jGovi	247.0200	247.5390	247.0150	247.5390	366.00
27/06/2008	GOVI On 07-August-08			jGovi	247.0200	247.5390	247.0150	247.5390	366.00
27/06/2008	GOVI On 06-November-08			jGovi	254.5100	255.0510	254.5110	255.0510	60.00
27/06/2008	GOVI On 06-November-08			jGovi	254.5100	255.0510	254.5110	255.0510	60.00
27/06/2008	GOVI On 06-November-08			jGovi	254.5100	255.0510	254.5110	255.0510	60.00
27/06/2008	GOVI On 06-November-08			jGovi	254.5100	255.0510	254.5110	255.0510	60.00
27/06/2008	GOVI On 06-November-08			jGovi	254.5100	255.0510	254.5110	255.0510	60.00
27/06/2008	GOVI On 06-November-08			jGovi	254.5100	255.0510	254.5110	255.0510	60.00
27/06/2008	GOVI On 06-November-08			jGovi	254.5100	255.0510	254.5110	255.0510	60.00
27/06/2008	ILBI On 05-February-09			Index Future	352.9500	350.5560	352.9470	350.5560	0.00
27/06/2008	ILBI On 05-February-09			Index Future	352.9500	350.5560	352.9470	350.5560	0.00
27/06/2008	ILBI On 05-February-09			Index Future	352.9500	350.5560	352.9470	350.5560	0.00
27/06/2008	ILBI On 05-February-09			Index Future	352.9500	350.5560	352.9470	350.5560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	ILBI On 05-February-09			Index Future	352.9500	350.5560	352.9470	350.5560	0.00
27/06/2008	ILBI On 05-February-09			Index Future	352.9500	350.5560	352.9470	350.5560	0.00
27/06/2008	ILBI On 05-February-09			Index Future	352.9500	350.5560	352.9470	350.5560	0.00
27/06/2008	ILBI On 07-August-08			Index Future	329.0800	327.7920	329.0770	327.7920	1.00
27/06/2008	ILBI On 07-August-08			Index Future	329.0800	327.7920	329.0770	327.7920	1.00
27/06/2008	ILBI On 07-August-08			Index Future	329.0800	327.7920	329.0770	327.7920	1.00
27/06/2008	ILBI On 07-August-08			Index Future	329.0800	327.7920	329.0770	327.7920	1.00
27/06/2008	ILBI On 07-August-08			Index Future	329.0800	327.7920	329.0770	327.7920	1.00
27/06/2008	ILBI On 07-August-08			Index Future	329.0800	327.7920	329.0770	327.7920	1.00
27/06/2008	ILBI On 07-August-08			Index Future	329.0800	327.7920	329.0770	327.7920	1.00
27/06/2008	ILBI On 06-November-08			Index Future	341.9700	339.6470	341.9680	339.6470	0.00
27/06/2008	ILBI On 06-November-08			Index Future	341.9700	339.6470	341.9680	339.6470	0.00
27/06/2008	ILBI On 06-November-08			Index Future	341.9700	339.6470	341.9680	339.6470	0.00
27/06/2008	ILBI On 06-November-08			Index Future	341.9700	339.6470	341.9680	339.6470	0.00
27/06/2008	ILBI On 06-November-08			Index Future	341.9700	339.6470	341.9680	339.6470	0.00
27/06/2008	ILBI On 06-November-08			Index Future	341.9700	339.6470	341.9680	339.6470	0.00
27/06/2008	ILBI On 06-November-08			Index Future	341.9700	339.6470	341.9680	339.6470	0.00
27/06/2008	J153 On 31-August-10			jSwap	12.6500	12.6540	0.1120	0.1120	0.00
27/06/2008	J153 On 31-August-10			jSwap	12.6500	12.6540	0.1120	0.1120	0.00
27/06/2008	J153 On 31-August-10			jSwap	12.6500	12.6540	0.1120	0.1120	0.00
27/06/2008	J153 On 31-August-10			jSwap	12.6500	12.6540	0.1120	0.1120	0.00
27/06/2008	J153 On 31-August-10			jSwap	12.6500	12.6540	0.1120	0.1120	0.00
27/06/2008	J153 On 31-August-10			jSwap	12.6500	12.6540	0.1120	0.1120	0.00
27/06/2008	J153 On 31-August-10			jSwap	12.6500	12.6540	0.1120	0.1120	0.00
27/06/2008	J157 On 15-September-15			jSwap	11.7600	11.7550	0.1254	0.1252	0.00
27/06/2008	J157 On 15-September-15			jSwap	11.7600	11.7550	0.1254	0.1252	0.00
27/06/2008	J157 On 15-September-15			jSwap	11.7600	11.7550	0.1254	0.1252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	J157 On 15-September-15			jSwap	11.7600	11.7550	0.1254	0.1252	0.00
27/06/2008	J157 On 15-September-15			jSwap	11.7600	11.7550	0.1254	0.1252	0.00
27/06/2008	J157 On 15-September-15			jSwap	11.7600	11.7550	0.1254	0.1252	0.00
27/06/2008	J157 On 15-September-15			jSwap	11.7600	11.7550	0.1254	0.1252	0.00
27/06/2008	J186 On 21-December-26			jSwap	10.9600	10.9560	0.2669	0.2667	0.00
27/06/2008	J186 On 21-December-26			jSwap	10.9600	10.9560	0.2669	0.2667	0.00
27/06/2008	J186 On 21-December-26			jSwap	10.9600	10.9560	0.2669	0.2667	0.00
27/06/2008	J186 On 21-December-26			jSwap	10.9600	10.9560	0.2669	0.2667	0.00
27/06/2008	J186 On 21-December-26			jSwap	10.9600	10.9560	0.2669	0.2667	0.00
27/06/2008	J186 On 21-December-26			jSwap	10.9600	10.9560	0.2669	0.2667	0.00
27/06/2008	J186 On 21-December-26			jSwap	10.9600	10.9560	0.2669	0.2667	0.00
27/06/2008	J201 On 22-December-14			jSwap	11.8700	11.8660	0.1923	0.1922	0.00
27/06/2008	J201 On 22-December-14			jSwap	11.8700	11.8660	0.1923	0.1922	0.00
27/06/2008	J201 On 22-December-14			jSwap	11.8700	11.8660	0.1923	0.1922	0.00
27/06/2008	J201 On 22-December-14			jSwap	11.8700	11.8660	0.1923	0.1922	0.00
27/06/2008	J201 On 22-December-14			jSwap	11.8700	11.8660	0.1923	0.1922	0.00
27/06/2008	J201 On 22-December-14			jSwap	11.8700	11.8660	0.1923	0.1922	0.00
27/06/2008	J201 On 22-December-14			jSwap	11.8700	11.8660	0.1923	0.1922	0.00
27/06/2008	J203 On 15-September-17			jSwap	11.5600	11.5570	0.2348	0.2346	0.00
27/06/2008	J203 On 15-September-17			jSwap	11.5600	11.5570	0.2348	0.2346	0.00
27/06/2008	J203 On 15-September-17			jSwap	11.5600	11.5570	0.2348	0.2346	0.00
27/06/2008	J203 On 15-September-17			jSwap	11.5600	11.5570	0.2348	0.2346	0.00
27/06/2008	J203 On 15-September-17			jSwap	11.5600	11.5570	0.2348	0.2346	0.00
27/06/2008	J203 On 15-September-17			jSwap	11.5600	11.5570	0.2348	0.2346	0.00
27/06/2008	J203 On 15-September-17			jSwap	11.5600	11.5570	0.2348	0.2346	0.00
27/06/2008	J204 On 21-December-18			jSwap	11.4500	11.4500	0.2348	0.2346	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	JFRA On 07-May-09			JFra	12.7600	12.7630	0.0308	0.0308	0.00
27/06/2008	JFRA On 07-May-09			JFra	12.7600	12.7630	0.0308	0.0308	0.00
27/06/2008	JFRA On 07-May-09			JFra	12.7600	12.7630	0.0308	0.0308	0.00
27/06/2008	JFRA On 07-May-09			JFra	12.7600	12.7630	0.0308	0.0308	0.00
27/06/2008	JFRA On 07-May-09			JFra	12.7600	12.7630	0.0308	0.0308	0.00
27/06/2008	JFRA On 07-May-09			JFra	12.7600	12.7630	0.0308	0.0308	0.00
27/06/2008	JFRA On 07-May-09			JFra	12.7600	12.7630	0.0308	0.0308	0.00
27/06/2008	JFRA On 07-August-08			JFra	12.5600	12.5620	0.0304	0.0304	0.00
27/06/2008	JFRA On 07-August-08			JFra	12.5600	12.5620	0.0304	0.0304	0.00
27/06/2008	JFRA On 07-August-08			JFra	12.5600	12.5620	0.0304	0.0304	0.00
27/06/2008	JFRA On 07-August-08			JFra	12.5600	12.5620	0.0304	0.0304	0.00
27/06/2008	JFRA On 07-August-08			JFra	12.5600	12.5620	0.0304	0.0304	0.00
27/06/2008	JFRA On 07-August-08			JFra	12.5600	12.5620	0.0304	0.0304	0.00
27/06/2008	JFRA On 07-August-08			JFra	12.5600	12.5620	0.0304	0.0304	0.00
27/06/2008	JFRA On 06-August-09			JFra	12.7500	12.7500	0.0308	0.0308	0.00
27/06/2008	JFRA On 06-August-09			JFra	12.7500	12.7500	0.0308	0.0308	0.00
27/06/2008	JFRA On 06-August-09			JFra	12.7500	12.7500	0.0308	0.0308	0.00
27/06/2008	JFRA On 06-August-09			JFra	12.7500	12.7500	0.0308	0.0308	0.00
27/06/2008	JFRA On 06-August-09			JFra	12.7500	12.7500	0.0308	0.0308	0.00
27/06/2008	JFRA On 06-August-09			JFra	12.7500	12.7500	0.0308	0.0308	0.00
27/06/2008	JFRA On 06-August-09			JFra	12.7500	12.7500	0.0308	0.0308	0.00
27/06/2008	JFRA On 06-November-08			JFra	12.8900	12.8870	0.0311	0.0311	0.00
27/06/2008	JFRA On 06-November-08			JFra	12.8900	12.8870	0.0311	0.0311	0.00
27/06/2008	JFRA On 06-November-08			JFra	12.8900	12.8870	0.0311	0.0311	0.00
27/06/2008	JFRA On 06-November-08			JFra	12.8900	12.8870	0.0311	0.0311	0.00
27/06/2008	JFRA On 06-November-08			JFra	12.8900	12.8870	0.0311	0.0311	0.00
27/06/2008	JFRA On 06-November-08			JFra	12.8900	12.8870	0.0311	0.0311	0.00
27/06/2008	JFRA On 06-November-08			JFra	12.8900	12.8870	0.0311	0.0311	0.00
27/06/2008	JFRA On 05-November-09			JFra	12.5300	12.5310	0.0303	0.0303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	JFRA On 05-November-09			jFra	12.5300	12.5310	0.0303	0.0303	0.00
27/06/2008	JFRA On 05-November-09			jFra	12.5300	12.5310	0.0303	0.0303	0.00
27/06/2008	JFRA On 05-November-09			jFra	12.5300	12.5310	0.0303	0.0303	0.00
27/06/2008	JFRA On 05-November-09			jFra	12.5300	12.5310	0.0303	0.0303	0.00
27/06/2008	JFRA On 05-November-09			jFra	12.5300	12.5310	0.0303	0.0303	0.00
27/06/2008	JFRA On 05-November-09			jFra	12.5300	12.5310	0.0303	0.0303	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 06-November-08			jFra	12.8900	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 05-February-09			jFra	12.8800	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 05-February-09			jFra	12.8800	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 05-February-09			jFra	12.8800	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 05-February-09			jFra	12.8800	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 05-February-09			jFra	12.8800	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 05-February-09			jFra	12.8800	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 05-February-09			jFra	12.8800	0.0000	0.0311	0.0000	0.00
27/06/2008	JFRA On 07-May-09			jFra	12.7600	0.0000	0.0308	0.0000	0.00
27/06/2008	JFRA On 07-May-09			jFra	12.7600	0.0000	0.0308	0.0000	0.00
27/06/2008	JFRA On 07-May-09			jFra	12.7600	0.0000	0.0308	0.0000	0.00
27/06/2008	JFRA On 07-May-09			jFra	12.7600	0.0000	0.0308	0.0000	0.00
27/06/2008	JFRA On 07-May-09			jFra	12.7600	0.0000	0.0308	0.0000	0.00
27/06/2008	JFRA On 07-May-09			jFra	12.7600	0.0000	0.0308	0.0000	0.00
27/06/2008	JFRA On 07-May-09			jFra	12.7600	0.0000	0.0308	0.0000	0.00
27/06/2008	JN02 On 05-February-09			jNote	12.4300	12.4320	0.2163	0.2163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	JN02 On 05-February-09			jNote	12.4300	12.4320	0.2163	0.2163	0.00
27/06/2008	JN02 On 05-February-09			jNote	12.4300	12.4320	0.2163	0.2163	0.00
27/06/2008	JN02 On 05-February-09			jNote	12.4300	12.4320	0.2163	0.2163	0.00
27/06/2008	JN02 On 05-February-09			jNote	12.4300	12.4320	0.2163	0.2163	0.00
27/06/2008	JN02 On 05-February-09			jNote	12.4300	12.4320	0.2163	0.2163	0.00
27/06/2008	JN02 On 05-February-09			jNote	12.4300	12.4320	0.2163	0.2163	0.00
27/06/2008	JN02 On 07-August-08			jNote	12.6200	12.6210	0.2193	0.2193	0.00
27/06/2008	JN02 On 07-August-08			jNote	12.6200	12.6210	0.2193	0.2193	0.00
27/06/2008	JN02 On 07-August-08			jNote	12.6200	12.6210	0.2193	0.2193	0.00
27/06/2008	JN02 On 07-August-08			jNote	12.6200	12.6210	0.2193	0.2193	0.00
27/06/2008	JN02 On 07-August-08			jNote	12.6200	12.6210	0.2193	0.2193	0.00
27/06/2008	JN02 On 07-August-08			jNote	12.6200	12.6210	0.2193	0.2193	0.00
27/06/2008	JN02 On 07-August-08			jNote	12.6200	12.6210	0.2193	0.2193	0.00
27/06/2008	JN02 On 06-November-08			jNote	12.5600	12.5630	0.2183	0.2183	0.00
27/06/2008	JN02 On 06-November-08			jNote	12.5600	12.5630	0.2183	0.2183	0.00
27/06/2008	JN02 On 06-November-08			jNote	12.5600	12.5630	0.2183	0.2183	0.00
27/06/2008	JN02 On 06-November-08			jNote	12.5600	12.5630	0.2183	0.2183	0.00
27/06/2008	JN02 On 06-November-08			jNote	12.5600	12.5630	0.2183	0.2183	0.00
27/06/2008	JN02 On 06-November-08			jNote	12.5600	12.5630	0.2183	0.2183	0.00
27/06/2008	JN02 On 06-November-08			jNote	12.5600	12.5630	0.2183	0.2183	0.00
27/06/2008	JN05 On 05-February-09			jNote	11.7000	11.6940	0.4350	0.4350	0.00
27/06/2008	JN05 On 05-February-09			jNote	11.7000	11.6940	0.4350	0.4350	0.00
27/06/2008	JN05 On 05-February-09			jNote	11.7000	11.6940	0.4350	0.4350	0.00
27/06/2008	JN05 On 05-February-09			jNote	11.7000	11.6940	0.4350	0.4350	0.00
27/06/2008	JN05 On 05-February-09			jNote	11.7000	11.6940	0.4350	0.4350	0.00
27/06/2008	JN05 On 05-February-09			jNote	11.7000	11.6940	0.4350	0.4350	0.00
27/06/2008	JN05 On 05-February-09			jNote	11.7000	11.6940	0.4350	0.4350	0.00
27/06/2008	JN05 On 07-August-08			jNote	11.9000	11.9000	0.4394	0.4394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	JN05 On 07-August-08			jNote	11.9000	11.9000	0.4394	0.4394	0.00
27/06/2008	JN05 On 07-August-08			jNote	11.9000	11.9000	0.4394	0.4394	0.00
27/06/2008	JN05 On 07-August-08			jNote	11.9000	11.9000	0.4394	0.4394	0.00
27/06/2008	JN05 On 07-August-08			jNote	11.9000	11.9000	0.4394	0.4394	0.00
27/06/2008	JN05 On 07-August-08			jNote	11.9000	11.9000	0.4394	0.4394	0.00
27/06/2008	JN05 On 07-August-08			jNote	11.9000	11.9000	0.4394	0.4394	0.00
27/06/2008	JN05 On 07-November-08			jNote	11.2600	11.2620	0.4037	0.4036	0.00
27/06/2008	JN05 On 07-November-08			jNote	11.2600	11.2620	0.4037	0.4036	0.00
27/06/2008	JN05 On 07-November-08			jNote	11.2600	11.2620	0.4037	0.4036	0.00
27/06/2008	JN05 On 07-November-08			jNote	11.2600	11.2620	0.4037	0.4036	0.00
27/06/2008	JN05 On 07-November-08			jNote	11.2600	11.2620	0.4037	0.4036	0.00
27/06/2008	JN05 On 07-November-08			jNote	11.2600	11.2620	0.4037	0.4036	0.00
27/06/2008	JN05 On 07-November-08			jNote	11.2600	11.2620	0.4037	0.4036	0.00
27/06/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6580	0.6580	0.00
27/06/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6580	0.6580	0.00
27/06/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6580	0.6580	0.00
27/06/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6580	0.6580	0.00
27/06/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6580	0.6580	0.00
27/06/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6580	0.6580	0.00
27/06/2008	JN10 On 05-February-09			jNote	11.1400	11.1390	0.6580	0.6580	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-August-08			jNote	11.3100	11.3080	0.6623	0.6623	0.00
27/06/2008	JN10 On 07-November-08			jNote	10.7900	10.7870	0.6373	0.6372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	JN10 On 07-November-08			jNote	10.7900	10.7870	0.6373	0.6372	0.00
27/06/2008	JN10 On 07-November-08			jNote	10.7900	10.7870	0.6373	0.6372	0.00
27/06/2008	JN10 On 07-November-08			jNote	10.7900	10.7870	0.6373	0.6372	0.00
27/06/2008	JN10 On 07-November-08			jNote	10.7900	10.7870	0.6373	0.6372	0.00
27/06/2008	JN10 On 07-November-08			jNote	10.7900	10.7870	0.6373	0.6372	0.00
27/06/2008	JN10 On 07-November-08			jNote	10.7900	10.7870	0.6373	0.6372	0.00
27/06/2008	JROD On 30-June-08			jRod	11.2900	11.2930	0.0000	0.0085	0.00
27/06/2008	JROD On 30-June-08			jRod	11.2900	11.2930	0.0000	0.0085	0.00
27/06/2008	JROD On 30-June-08			jRod	11.2900	11.2930	0.0000	0.0085	0.00
27/06/2008	JROD On 30-June-08			jRod	11.2900	11.2930	0.0000	0.0085	0.00
27/06/2008	JROD On 30-June-08			jRod	11.2900	11.2930	0.0000	0.0085	0.00
27/06/2008	JROD On 30-June-08			jRod	11.2900	11.2930	0.0000	0.0085	0.00
27/06/2008	JROD On 30-June-08			jRod	11.2900	11.2930	0.0000	0.0085	0.00
27/06/2008	JROD On 31-July-08			jRod	11.6300	11.6350	0.0100	0.0094	0.00
27/06/2008	JROD On 31-July-08			jRod	11.6300	11.6350	0.0100	0.0094	0.00
27/06/2008	JROD On 31-July-08			jRod	11.6300	11.6350	0.0100	0.0094	0.00
27/06/2008	JROD On 31-July-08			jRod	11.6300	11.6350	0.0100	0.0094	0.00
27/06/2008	JROD On 31-July-08			jRod	11.6300	11.6350	0.0100	0.0094	0.00
27/06/2008	JROD On 31-July-08			jRod	11.6300	11.6350	0.0100	0.0094	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 29-August-08			jRod	12.0000	12.0150	0.0107	0.0101	0.00
27/06/2008	JROD On 30-September-08			jRod	11.8400	11.8480	0.0198	0.0193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	JROD On 30-September-08			jRod	11.8400	11.8480	0.0198	0.0193	0.00
27/06/2008	JROD On 30-September-08			jRod	11.8400	11.8480	0.0198	0.0193	0.00
27/06/2008	JROD On 30-September-08			jRod	11.8400	11.8480	0.0198	0.0193	0.00
27/06/2008	JROD On 30-September-08			jRod	11.8400	11.8480	0.0198	0.0193	0.00
27/06/2008	JROD On 30-September-08			jRod	11.8400	11.8480	0.0198	0.0193	0.00
27/06/2008	JROD On 30-September-08			jRod	11.8400	11.8480	0.0198	0.0193	0.00
27/06/2008	JROD On 31-October-08			jRod	12.1400	12.1500	0.0212	0.0207	0.00
27/06/2008	JROD On 31-October-08			jRod	12.1400	12.1500	0.0212	0.0207	0.00
27/06/2008	JROD On 31-October-08			jRod	12.1400	12.1500	0.0212	0.0207	0.00
27/06/2008	JROD On 31-October-08			jRod	12.1400	12.1500	0.0212	0.0207	0.00
27/06/2008	JROD On 31-October-08			jRod	12.1400	12.1500	0.0212	0.0207	0.00
27/06/2008	JROD On 31-October-08			jRod	12.1400	12.1500	0.0212	0.0207	0.00
27/06/2008	JROD On 31-October-08			jRod	12.1400	12.1500	0.0212	0.0207	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 28-November-08			jRod	12.4100	12.4190	0.0221	0.0215	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	JROD On 31-December-08			jRod	12.2100	12.2090	0.0316	0.0310	0.00
27/06/2008	OTH1 On 05-February-09			Index Future	245.1300	245.7350	245.1300	245.7350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	OTH1 On 05-February-09			Index Future	245.1300	245.7350	245.1300	245.7350	0.00
27/06/2008	OTH1 On 05-February-09			Index Future	245.1300	245.7350	245.1300	245.7350	0.00
27/06/2008	OTH1 On 05-February-09			Index Future	245.1300	245.7350	245.1300	245.7350	0.00
27/06/2008	OTH1 On 05-February-09			Index Future	245.1300	245.7350	245.1300	245.7350	0.00
27/06/2008	OTH1 On 05-February-09			Index Future	245.1300	245.7350	245.1300	245.7350	0.00
27/06/2008	OTH1 On 05-February-09			Index Future	245.1300	245.7350	245.1300	245.7350	0.00
27/06/2008	OTH1 On 07-August-08			Index Future	230.2600	230.8260	230.2590	230.8260	0.00
27/06/2008	OTH1 On 07-August-08			Index Future	230.2600	230.8260	230.2590	230.8260	0.00
27/06/2008	OTH1 On 07-August-08			Index Future	230.2600	230.8260	230.2590	230.8260	0.00
27/06/2008	OTH1 On 07-August-08			Index Future	230.2600	230.8260	230.2590	230.8260	0.00
27/06/2008	OTH1 On 07-August-08			Index Future	230.2600	230.8260	230.2590	230.8260	0.00
27/06/2008	OTH1 On 07-August-08			Index Future	230.2600	230.8260	230.2590	230.8260	0.00
27/06/2008	OTH1 On 07-August-08			Index Future	230.2600	230.8260	230.2590	230.8260	0.00
27/06/2008	OTH1 On 06-November-08			Index Future	237.2500	237.8310	237.2470	237.8310	12.00
27/06/2008	OTH1 On 06-November-08			Index Future	237.2500	237.8310	237.2470	237.8310	12.00
27/06/2008	OTH1 On 06-November-08			Index Future	237.2500	237.8310	237.2470	237.8310	12.00
27/06/2008	OTH1 On 06-November-08			Index Future	237.2500	237.8310	237.2470	237.8310	12.00
27/06/2008	OTH1 On 06-November-08			Index Future	237.2500	237.8310	237.2470	237.8310	12.00
27/06/2008	OTH1 On 06-November-08			Index Future	237.2500	237.8310	237.2470	237.8310	12.00
27/06/2008	OTH1 On 06-November-08			Index Future	237.2500	237.8310	237.2470	237.8310	12.00
27/06/2008	R153 On 05-February-09			Bond Future	11.3600	11.3200	108.1093	108.1657	0.00
27/06/2008	R153 On 05-February-09			Bond Future	11.3600	11.3200	108.1093	108.1657	0.00
27/06/2008	R153 On 05-February-09			Bond Future	11.3600	11.3200	108.1093	108.1657	0.00
27/06/2008	R153 On 05-February-09			Bond Future	11.3600	11.3200	108.1093	108.1657	0.00
27/06/2008	R153 On 05-February-09			Bond Future	11.3600	11.3200	108.1093	108.1657	0.00
27/06/2008	R153 On 05-February-09			Bond Future	11.3600	11.3200	108.1093	108.1657	0.00
27/06/2008	R153 On 05-February-09			Bond Future	11.3600	11.3200	108.1093	108.1657	0.00
27/06/2008	R153 On 07-August-08			Bond Future	11.7000	11.6600	108.1269	108.1992	7457.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R153 On 07-August-08			Bond Future	11.7000	11.6600	108.1269	108.1992	7457.00
27/06/2008	R153 On 07-August-08			Bond Future	11.7000	11.6600	108.1269	108.1992	7457.00
27/06/2008	R153 On 07-August-08			Bond Future	11.7000	11.6600	108.1269	108.1992	7457.00
27/06/2008	R153 On 07-August-08			Bond Future	11.7000	11.6600	108.1269	108.1992	7457.00
27/06/2008	R153 On 07-August-08			Bond Future	11.7000	11.6600	108.1269	108.1992	7457.00
27/06/2008	R153 On 07-August-08			Bond Future	11.7000	11.6600	108.1269	108.1992	7457.00
27/06/2008	R153 On 06-November-08			Bond Future	11.6100	11.5700	104.7440	104.8084	0.00
27/06/2008	R153 On 06-November-08			Bond Future	11.6100	11.5700	104.7440	104.8084	0.00
27/06/2008	R153 On 06-November-08			Bond Future	11.6100	11.5700	104.7440	104.8084	0.00
27/06/2008	R153 On 06-November-08			Bond Future	11.6100	11.5700	104.7440	104.8084	0.00
27/06/2008	R153 On 06-November-08			Bond Future	11.6100	11.5700	104.7440	104.8084	0.00
27/06/2008	R153 On 06-November-08			Bond Future	11.6100	11.5700	104.7440	104.8084	0.00
27/06/2008	R153 On 06-November-08			Bond Future	11.6100	11.5700	104.7440	104.8084	0.00
27/06/2008	R157 On 05-February-09			Bond Future	10.4500	10.4000	119.7658	120.0219	5000.00
27/06/2008	R157 On 05-February-09			Bond Future	10.4500	10.4000	119.7658	120.0219	5000.00
27/06/2008	R157 On 05-February-09			Bond Future	10.4500	10.4000	119.7658	120.0219	5000.00
27/06/2008	R157 On 05-February-09			Bond Future	10.4500	10.4000	119.7658	120.0219	5000.00
27/06/2008	R157 On 05-February-09			Bond Future	10.4500	10.4000	119.7658	120.0219	5000.00
27/06/2008	R157 On 05-February-09			Bond Future	10.4500	10.4000	119.7658	120.0219	5000.00
27/06/2008	R157 On 05-February-09			Bond Future	10.4500	10.4000	119.7658	120.0219	5000.00
27/06/2008	R157 On 07-August-08			Bond Future	10.6500	10.6000	119.4167	119.6841	6773.00
27/06/2008	R157 On 07-August-08			Bond Future	10.6500	10.6000	119.4167	119.6841	6773.00
27/06/2008	R157 On 07-August-08			Bond Future	10.6500	10.6000	119.4167	119.6841	6773.00
27/06/2008	R157 On 07-August-08			Bond Future	10.6500	10.6000	119.4167	119.6841	6773.00
27/06/2008	R157 On 07-August-08			Bond Future	10.6500	10.6000	119.4167	119.6841	6773.00
27/06/2008	R157 On 07-August-08			Bond Future	10.6500	10.6000	119.4167	119.6841	6773.00
27/06/2008	R157 On 07-August-08			Bond Future	10.6500	10.6000	119.4167	119.6841	6773.00
27/06/2008	R157 On 06-November-08			Bond Future	10.5700	10.5200	116.1088	116.3704	2550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R157 On 06-November-08			Bond Future	10.5700	10.5200	116.1088	116.3704	2550.00
27/06/2008	R157 On 06-November-08			Bond Future	10.5700	10.5200	116.1088	116.3704	2550.00
27/06/2008	R157 On 06-November-08			Bond Future	10.5700	10.5200	116.1088	116.3704	2550.00
27/06/2008	R157 On 06-November-08			Bond Future	10.5700	10.5200	116.1088	116.3704	2550.00
27/06/2008	R157 On 06-November-08			Bond Future	10.5700	10.5200	116.1088	116.3704	2550.00
27/06/2008	R157 On 06-November-08			Bond Future	10.5700	10.5200	116.1088	116.3704	2550.00
27/06/2008	R186 On 05-February-09			Bond Future	10.2600	10.2200	103.3922	103.7226	2500.00
27/06/2008	R186 On 05-February-09			Bond Future	10.2600	10.2200	103.3922	103.7226	2500.00
27/06/2008	R186 On 05-February-09			Bond Future	10.2600	10.2200	103.3922	103.7226	2500.00
27/06/2008	R186 On 05-February-09			Bond Future	10.2600	10.2200	103.3922	103.7226	2500.00
27/06/2008	R186 On 05-February-09			Bond Future	10.2600	10.2200	103.3922	103.7226	2500.00
27/06/2008	R186 On 05-February-09			Bond Future	10.2600	10.2200	103.3922	103.7226	2500.00
27/06/2008	R186 On 05-February-09			Bond Future	10.2600	10.2200	103.3922	103.7226	2500.00
27/06/2008	R186 On 07-August-08			Bond Future	10.4200	10.3800	102.1136	102.4406	2514.00
27/06/2008	R186 On 07-August-08			Bond Future	10.4200	10.3800	102.1136	102.4406	2514.00
27/06/2008	R186 On 07-August-08			Bond Future	10.4200	10.3800	102.1136	102.4406	2514.00
27/06/2008	R186 On 07-August-08			Bond Future	10.4200	10.3800	102.1136	102.4406	2514.00
27/06/2008	R186 On 07-August-08			Bond Future	10.4200	10.3800	102.1136	102.4406	2514.00
27/06/2008	R186 On 07-August-08			Bond Future	10.4200	10.3800	102.1136	102.4406	2514.00
27/06/2008	R186 On 07-August-08			Bond Future	10.4200	10.3800	102.1136	102.4406	2514.00
27/06/2008	R186 On 06-November-08			Bond Future	10.3500	10.3100	105.2959	105.6243	2500.00
27/06/2008	R186 On 06-November-08			Bond Future	10.3500	10.3100	105.2959	105.6243	2500.00
27/06/2008	R186 On 06-November-08			Bond Future	10.3500	10.3100	105.2959	105.6243	2500.00
27/06/2008	R186 On 06-November-08			Bond Future	10.3500	10.3100	105.2959	105.6243	2500.00
27/06/2008	R186 On 06-November-08			Bond Future	10.3500	10.3100	105.2959	105.6243	2500.00
27/06/2008	R186 On 06-November-08			Bond Future	10.3500	10.3100	105.2959	105.6243	2500.00
27/06/2008	R186 On 06-November-08			Bond Future	10.3500	10.3100	105.2959	105.6243	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R196 On 05-February-09			Bond Future	11.7100	11.7270	104.3971	104.3963	0.00
27/06/2008	R196 On 05-February-09			Bond Future	11.7100	11.7270	104.3971	104.3963	0.00
27/06/2008	R196 On 05-February-09			Bond Future	11.7100	11.7270	104.3971	104.3963	0.00
27/06/2008	R196 On 05-February-09			Bond Future	11.7100	11.7270	104.3971	104.3963	0.00
27/06/2008	R196 On 05-February-09			Bond Future	11.7100	11.7270	104.3971	104.3963	0.00
27/06/2008	R196 On 05-February-09			Bond Future	11.7100	11.7270	104.3971	104.3963	0.00
27/06/2008	R196 On 05-February-09			Bond Future	11.7100	11.7270	104.3971	104.3963	0.00
27/06/2008	R196 On 07-August-08			Bond Future	12.2500	12.2690	103.3078	103.2975	0.00
27/06/2008	R196 On 07-August-08			Bond Future	12.2500	12.2690	103.3078	103.2975	0.00
27/06/2008	R196 On 07-August-08			Bond Future	12.2500	12.2690	103.3078	103.2975	0.00
27/06/2008	R196 On 07-August-08			Bond Future	12.2500	12.2690	103.3078	103.2975	0.00
27/06/2008	R196 On 07-August-08			Bond Future	12.2500	12.2690	103.3078	103.2975	0.00
27/06/2008	R196 On 07-August-08			Bond Future	12.2500	12.2690	103.3078	103.2975	0.00
27/06/2008	R196 On 07-August-08			Bond Future	12.2500	12.2690	103.3078	103.2975	0.00
27/06/2008	R196 On 06-November-08			Bond Future	12.0400	12.0620	101.3557	101.3493	0.00
27/06/2008	R196 On 06-November-08			Bond Future	12.0400	12.0620	101.3557	101.3493	0.00
27/06/2008	R196 On 06-November-08			Bond Future	12.0400	12.0620	101.3557	101.3493	0.00
27/06/2008	R196 On 06-November-08			Bond Future	12.0400	12.0620	101.3557	101.3493	0.00
27/06/2008	R196 On 06-November-08			Bond Future	12.0400	12.0620	101.3557	101.3493	0.00
27/06/2008	R196 On 06-November-08			Bond Future	12.0400	12.0620	101.3557	101.3493	0.00
27/06/2008	R196 On 06-November-08			Bond Future	12.0400	12.0620	101.3557	101.3493	0.00
27/06/2008	R201 On 05-February-09			Bond Future	10.5200	10.4600	93.6048	93.8504	0.00
27/06/2008	R201 On 05-February-09			Bond Future	10.5200	10.4600	93.6048	93.8504	0.00
27/06/2008	R201 On 05-February-09			Bond Future	10.5200	10.4600	93.6048	93.8504	0.00
27/06/2008	R201 On 05-February-09			Bond Future	10.5200	10.4600	93.6048	93.8504	0.00
27/06/2008	R201 On 05-February-09			Bond Future	10.5200	10.4600	93.6048	93.8504	0.00
27/06/2008	R201 On 05-February-09			Bond Future	10.5200	10.4600	93.6048	93.8504	0.00
27/06/2008	R201 On 05-February-09			Bond Future	10.5200	10.4600	93.6048	93.8504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R201 On 07-August-08			Bond Future	10.7400	10.6800	92.2187	92.4749	0.00
27/06/2008	R201 On 07-August-08			Bond Future	10.7400	10.6800	92.2187	92.4749	0.00
27/06/2008	R201 On 07-August-08			Bond Future	10.7400	10.6800	92.2187	92.4749	0.00
27/06/2008	R201 On 07-August-08			Bond Future	10.7400	10.6800	92.2187	92.4749	0.00
27/06/2008	R201 On 07-August-08			Bond Future	10.7400	10.6800	92.2187	92.4749	0.00
27/06/2008	R201 On 07-August-08			Bond Future	10.7400	10.6800	92.2187	92.4749	0.00
27/06/2008	R201 On 07-August-08			Bond Future	10.7400	10.6800	92.2187	92.4749	0.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R201 On 06-November-08			Bond Future	10.6600	10.6000	94.9817	95.2324	1000.00
27/06/2008	R203 On 05-February-09			Bond Future	10.4600	10.4200	91.0284	91.2335	0.00
27/06/2008	R203 On 05-February-09			Bond Future	10.4600	10.4200	91.0284	91.2335	0.00
27/06/2008	R203 On 05-February-09			Bond Future	10.4600	10.4200	91.0284	91.2335	0.00
27/06/2008	R203 On 05-February-09			Bond Future	10.4600	10.4200	91.0284	91.2335	0.00
27/06/2008	R203 On 05-February-09			Bond Future	10.4600	10.4200	91.0284	91.2335	0.00
27/06/2008	R203 On 05-February-09			Bond Future	10.4600	10.4200	91.0284	91.2335	0.00
27/06/2008	R203 On 05-February-09			Bond Future	10.4600	10.4200	91.0284	91.2335	0.00
27/06/2008	R203 On 07-August-08			Bond Future	10.6500	10.6100	89.5840	89.7924	0.00
27/06/2008	R203 On 07-August-08			Bond Future	10.6500	10.6100	89.5840	89.7924	0.00
27/06/2008	R203 On 07-August-08			Bond Future	10.6500	10.6100	89.5840	89.7924	0.00
27/06/2008	R203 On 07-August-08			Bond Future	10.6500	10.6100	89.5840	89.7924	0.00
27/06/2008	R203 On 07-August-08			Bond Future	10.6500	10.6100	89.5840	89.7924	0.00
27/06/2008	R203 On 07-August-08			Bond Future	10.6500	10.6100	89.5840	89.7924	0.00
27/06/2008	R203 On 07-August-08			Bond Future	10.6500	10.6100	89.5840	89.7924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R203 On 06-November-08			Bond Future	10.5700	10.5300	88.1552	88.3619	0.00
27/06/2008	R203 On 06-November-08			Bond Future	10.5700	10.5300	88.1552	88.3619	0.00
27/06/2008	R203 On 06-November-08			Bond Future	10.5700	10.5300	88.1552	88.3619	0.00
27/06/2008	R203 On 06-November-08			Bond Future	10.5700	10.5300	88.1552	88.3619	0.00
27/06/2008	R203 On 06-November-08			Bond Future	10.5700	10.5300	88.1552	88.3619	0.00
27/06/2008	R203 On 06-November-08			Bond Future	10.5700	10.5300	88.1552	88.3619	0.00
27/06/2008	R203 On 06-November-08			Bond Future	10.5700	10.5300	88.1552	88.3619	0.00
27/06/2008	R204 On 05-February-09			Bond Future	10.4300	10.3800	86.3521	86.6256	0.00
27/06/2008	R204 On 05-February-09			Bond Future	10.4300	10.3800	86.3521	86.6256	0.00
27/06/2008	R204 On 05-February-09			Bond Future	10.4300	10.3800	86.3521	86.6256	0.00
27/06/2008	R204 On 05-February-09			Bond Future	10.4300	10.3800	86.3521	86.6256	0.00
27/06/2008	R204 On 05-February-09			Bond Future	10.4300	10.3800	86.3521	86.6256	0.00
27/06/2008	R204 On 05-February-09			Bond Future	10.4300	10.3800	86.3521	86.6256	0.00
27/06/2008	R204 On 05-February-09			Bond Future	10.4300	10.3800	86.3521	86.6256	0.00
27/06/2008	R204 On 07-August-08			Bond Future	10.6100	10.5600	84.9472	85.2229	3188.00
27/06/2008	R204 On 07-August-08			Bond Future	10.6100	10.5600	84.9472	85.2229	3188.00
27/06/2008	R204 On 07-August-08			Bond Future	10.6100	10.5600	84.9472	85.2229	3188.00
27/06/2008	R204 On 07-August-08			Bond Future	10.6100	10.5600	84.9472	85.2229	3188.00
27/06/2008	R204 On 07-August-08			Bond Future	10.6100	10.5600	84.9472	85.2229	3188.00
27/06/2008	R204 On 07-August-08			Bond Future	10.6100	10.5600	84.9472	85.2229	3188.00
27/06/2008	R204 On 07-August-08			Bond Future	10.6100	10.5600	84.9472	85.2229	3188.00
27/06/2008	R204 On 06-November-08			Bond Future	10.5400	10.4900	87.5409	87.8151	0.00
27/06/2008	R204 On 06-November-08			Bond Future	10.5400	10.4900	87.5409	87.8151	0.00
27/06/2008	R204 On 06-November-08			Bond Future	10.5400	10.4900	87.5409	87.8151	0.00
27/06/2008	R204 On 06-November-08			Bond Future	10.5400	10.4900	87.5409	87.8151	0.00
27/06/2008	R204 On 06-November-08			Bond Future	10.5400	10.4900	87.5409	87.8151	0.00
27/06/2008	R204 On 06-November-08			Bond Future	10.5400	10.4900	87.5409	87.8151	0.00
27/06/2008	R204 On 06-November-08			Bond Future	10.5400	10.4900	87.5409	87.8151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R206 On 05-February-09			Bond Future	10.5600	10.5000	89.0001	89.2100	0.00
27/06/2008	R206 On 05-February-09			Bond Future	10.5600	10.5000	89.0001	89.2100	0.00
27/06/2008	R206 On 05-February-09			Bond Future	10.5600	10.5000	89.0001	89.2100	0.00
27/06/2008	R206 On 05-February-09			Bond Future	10.5600	10.5000	89.0001	89.2100	0.00
27/06/2008	R206 On 05-February-09			Bond Future	10.5600	10.5000	89.0001	89.2100	0.00
27/06/2008	R206 On 05-February-09			Bond Future	10.5600	10.5000	89.0001	89.2100	0.00
27/06/2008	R206 On 05-February-09			Bond Future	10.5600	10.5000	89.0001	89.2100	0.00
27/06/2008	R206 On 07-August-08			Bond Future	10.8400	10.7800	87.1263	87.3473	0.00
27/06/2008	R206 On 07-August-08			Bond Future	10.8400	10.7800	87.1263	87.3473	0.00
27/06/2008	R206 On 07-August-08			Bond Future	10.8400	10.7800	87.1263	87.3473	0.00
27/06/2008	R206 On 07-August-08			Bond Future	10.8400	10.7800	87.1263	87.3473	0.00
27/06/2008	R206 On 07-August-08			Bond Future	10.8400	10.7800	87.1263	87.3473	0.00
27/06/2008	R206 On 07-August-08			Bond Future	10.8400	10.7800	87.1263	87.3473	0.00
27/06/2008	R206 On 07-August-08			Bond Future	10.8400	10.7800	87.1263	87.3473	0.00
27/06/2008	R206 On 06-November-08			Bond Future	10.7300	10.6700	89.8238	90.0393	610.00
27/06/2008	R206 On 06-November-08			Bond Future	10.7300	10.6700	89.8238	90.0393	610.00
27/06/2008	R206 On 06-November-08			Bond Future	10.7300	10.6700	89.8238	90.0393	610.00
27/06/2008	R206 On 06-November-08			Bond Future	10.7300	10.6700	89.8238	90.0393	610.00
27/06/2008	R206 On 06-November-08			Bond Future	10.7300	10.6700	89.8238	90.0393	610.00
27/06/2008	R206 On 06-November-08			Bond Future	10.7300	10.6700	89.8238	90.0393	610.00
27/06/2008	R206 On 06-November-08			Bond Future	10.7300	10.6700	89.8238	90.0393	610.00
27/06/2008	R207 On 05-February-09			Bond Future	10.4400	10.3900	80.0024	80.2785	0.00
27/06/2008	R207 On 05-February-09			Bond Future	10.4400	10.3900	80.0024	80.2785	0.00
27/06/2008	R207 On 05-February-09			Bond Future	10.4400	10.3900	80.0024	80.2785	0.00
27/06/2008	R207 On 05-February-09			Bond Future	10.4400	10.3900	80.0024	80.2785	0.00
27/06/2008	R207 On 05-February-09			Bond Future	10.4400	10.3900	80.0024	80.2785	0.00
27/06/2008	R207 On 05-February-09			Bond Future	10.4400	10.3900	80.0024	80.2785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R207 On 05-February-09			Bond Future	10.4400	10.3900	80.0024	80.2785	0.00
27/06/2008	R207 On 07-August-08			Bond Future	10.6100	10.5600	78.5924	78.8690	0.00
27/06/2008	R207 On 07-August-08			Bond Future	10.6100	10.5600	78.5924	78.8690	0.00
27/06/2008	R207 On 07-August-08			Bond Future	10.6100	10.5600	78.5924	78.8690	0.00
27/06/2008	R207 On 07-August-08			Bond Future	10.6100	10.5600	78.5924	78.8690	0.00
27/06/2008	R207 On 07-August-08			Bond Future	10.6100	10.5600	78.5924	78.8690	0.00
27/06/2008	R207 On 07-August-08			Bond Future	10.6100	10.5600	78.5924	78.8690	0.00
27/06/2008	R207 On 07-August-08			Bond Future	10.6100	10.5600	78.5924	78.8690	0.00
27/06/2008	R207 On 06-November-08			Bond Future	10.5400	10.4900	81.0119	81.2880	0.00
27/06/2008	R207 On 06-November-08			Bond Future	10.5400	10.4900	81.0119	81.2880	0.00
27/06/2008	R207 On 06-November-08			Bond Future	10.5400	10.4900	81.0119	81.2880	0.00
27/06/2008	R207 On 06-November-08			Bond Future	10.5400	10.4900	81.0119	81.2880	0.00
27/06/2008	R207 On 06-November-08			Bond Future	10.5400	10.4900	81.0119	81.2880	0.00
27/06/2008	R207 On 06-November-08			Bond Future	10.5400	10.4900	81.0119	81.2880	0.00
27/06/2008	R207 On 06-November-08			Bond Future	10.5400	10.4900	81.0119	81.2880	0.00
27/06/2008	R209 On 05-February-09			Bond Future	10.0400	10.0100	67.1649	67.3590	0.00
27/06/2008	R209 On 05-February-09			Bond Future	10.0400	10.0100	67.1649	67.3590	0.00
27/06/2008	R209 On 05-February-09			Bond Future	10.0400	10.0100	67.1649	67.3590	0.00
27/06/2008	R209 On 05-February-09			Bond Future	10.0400	10.0100	67.1649	67.3590	0.00
27/06/2008	R209 On 05-February-09			Bond Future	10.0400	10.0100	67.1649	67.3590	0.00
27/06/2008	R209 On 05-February-09			Bond Future	10.0400	10.0100	67.1649	67.3590	0.00
27/06/2008	R209 On 07-August-08			Bond Future	10.1800	10.1500	66.1510	66.3404	6986.00
27/06/2008	R209 On 07-August-08			Bond Future	10.1800	10.1500	66.1510	66.3404	6986.00
27/06/2008	R209 On 07-August-08			Bond Future	10.1800	10.1500	66.1510	66.3404	6986.00
27/06/2008	R209 On 07-August-08			Bond Future	10.1800	10.1500	66.1510	66.3404	6986.00
27/06/2008	R209 On 07-August-08			Bond Future	10.1800	10.1500	66.1510	66.3404	6986.00
27/06/2008	R209 On 07-August-08			Bond Future	10.1800	10.1500	66.1510	66.3404	6986.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	R209 On 07-August-08			Bond Future	10.1800	10.1500	66.1510	66.3404	6986.00
27/06/2008	R209 On 06-November-08			Bond Future	10.1200	10.0900	65.0275	65.2189	260.00
27/06/2008	R209 On 06-November-08			Bond Future	10.1200	10.0900	65.0275	65.2189	260.00
27/06/2008	R209 On 06-November-08			Bond Future	10.1200	10.0900	65.0275	65.2189	260.00
27/06/2008	R209 On 06-November-08			Bond Future	10.1200	10.0900	65.0275	65.2189	260.00
27/06/2008	R209 On 06-November-08			Bond Future	10.1200	10.0900	65.0275	65.2189	260.00
27/06/2008	R209 On 06-November-08			Bond Future	10.1200	10.0900	65.0275	65.2189	260.00
27/06/2008	R209 On 06-November-08			Bond Future	10.1200	10.0900	65.0275	65.2189	260.00
27/06/2008	TRT1 On 05-February-09			Index Future	259.4500	260.0070	259.4540	260.0070	0.00
27/06/2008	TRT1 On 05-February-09			Index Future	259.4500	260.0070	259.4540	260.0070	0.00
27/06/2008	TRT1 On 05-February-09			Index Future	259.4500	260.0070	259.4540	260.0070	0.00
27/06/2008	TRT1 On 05-February-09			Index Future	259.4500	260.0070	259.4540	260.0070	0.00
27/06/2008	TRT1 On 05-February-09			Index Future	259.4500	260.0070	259.4540	260.0070	0.00
27/06/2008	TRT1 On 05-February-09			Index Future	259.4500	260.0070	259.4540	260.0070	0.00
27/06/2008	TRT1 On 05-February-09			Index Future	259.4500	260.0070	259.4540	260.0070	0.00
27/06/2008	TRT1 On 07-August-08			Index Future	243.7100	244.2330	243.7140	244.2330	0.00
27/06/2008	TRT1 On 07-August-08			Index Future	243.7100	244.2330	243.7140	244.2330	0.00
27/06/2008	TRT1 On 07-August-08			Index Future	243.7100	244.2330	243.7140	244.2330	0.00
27/06/2008	TRT1 On 07-August-08			Index Future	243.7100	244.2330	243.7140	244.2330	0.00
27/06/2008	TRT1 On 07-August-08			Index Future	243.7100	244.2330	243.7140	244.2330	0.00
27/06/2008	TRT1 On 07-August-08			Index Future	243.7100	244.2330	243.7140	244.2330	0.00
27/06/2008	TRT1 On 07-August-08			Index Future	243.7100	244.2330	243.7140	244.2330	0.00
27/06/2008	TRT1 On 06-November-08			Index Future	251.1100	251.6440	251.1100	251.6440	400.00
27/06/2008	TRT1 On 06-November-08			Index Future	251.1100	251.6440	251.1100	251.6440	400.00
27/06/2008	TRT1 On 06-November-08			Index Future	251.1100	251.6440	251.1100	251.6440	400.00
27/06/2008	TRT1 On 06-November-08			Index Future	251.1100	251.6440	251.1100	251.6440	400.00
27/06/2008	TRT1 On 06-November-08			Index Future	251.1100	251.6440	251.1100	251.6440	400.00
27/06/2008	TRT1 On 06-November-08			Index Future	251.1100	251.6440	251.1100	251.6440	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2008	TRT1 On 06-November-08			Index Future	251.1100	251.6440	251.1100	251.6440	400.00
27/06/2008	ZAAD On 16-March-09			Currency Future	7.8900	7.8269	7.8854	7.8269	5.00
27/06/2008	ZAAD On 16-March-09			Currency Future	7.8900	7.8269	7.8854	7.8269	5.00
27/06/2008	ZAAD On 16-March-09			Currency Future	7.8900	7.8269	7.8854	7.8269	5.00
27/06/2008	ZAAD On 16-March-09			Currency Future	7.8900	7.8269	7.8854	7.8269	5.00
27/06/2008	ZAAD On 16-March-09			Currency Future	7.8900	7.8269	7.8854	7.8269	5.00
27/06/2008	ZAAD On 16-March-09			Currency Future	7.8900	7.8269	7.8854	7.8269	5.00
27/06/2008	ZAAD On 16-March-09			Currency Future	7.8900	7.8269	7.8854	7.8269	5.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 15-September-08			Currency Future	7.7000	7.6407	7.6977	7.6407	565.00
27/06/2008	ZAAD On 12-December-08			Currency Future	7.7900	7.7337	7.7924	7.7337	1975.00
27/06/2008	ZAAD On 12-December-08			Currency Future	7.7900	7.7337	7.7924	7.7337	1975.00
27/06/2008	ZAAD On 12-December-08			Currency Future	7.7900	7.7337	7.7924	7.7337	1975.00
27/06/2008	ZAAD On 12-December-08			Currency Future	7.7900	7.7337	7.7924	7.7337	1975.00
27/06/2008	ZAAD On 12-December-08			Currency Future	7.7900	7.7337	7.7924	7.7337	1975.00
27/06/2008	ZAAD On 12-December-08			Currency Future	7.7900	7.7337	7.7924	7.7337	1975.00
27/06/2008	ZAAD On 12-December-08			Currency Future	7.7900	7.7337	7.7924	7.7337	1975.00