



# Derivatives Weekly Statistics Report

From 2008/07/14 To 2008/07/18

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2008	\$ / R On 16-March-09			Currency Future	8.0300	8.0153	8.0297	8.0153	5206.00
18/07/2008	\$ / R On 16-March-09			Currency Future	8.0300	8.0153	8.0297	8.0153	5206.00
18/07/2008	\$ / R On 16-March-09			Currency Future	8.0300	8.0153	8.0297	8.0153	5206.00
18/07/2008	\$ / R On 16-March-09			Currency Future	8.0300	8.0153	8.0297	8.0153	5206.00
18/07/2008	\$ / R On 16-March-09			Currency Future	8.0300	8.0153	8.0297	8.0153	5206.00
18/07/2008	\$ / R On 16-March-09			Currency Future	8.0300	8.0153	8.0297	8.0153	5206.00
18/07/2008	\$ / R On 16-March-09			Currency Future	8.0300	8.0153	8.0297	8.0153	5206.00
18/07/2008	\$ / R On 15-September-08			Currency Future	7.6700	7.6584	7.6707	7.6584	170804.00
18/07/2008	\$ / R On 15-September-08			Currency Future	7.6700	7.6584	7.6707	7.6584	170804.00
18/07/2008	\$ / R On 15-September-08			Currency Future	7.6700	7.6584	7.6707	7.6584	170804.00
18/07/2008	\$ / R On 15-September-08			Currency Future	7.6700	7.6584	7.6707	7.6584	170804.00
18/07/2008	\$ / R On 15-September-08			Currency Future	7.6700	7.6584	7.6707	7.6584	170804.00
18/07/2008	\$ / R On 15-September-08			Currency Future	7.6700	7.6584	7.6707	7.6584	170804.00
18/07/2008	\$ / R On 15-September-08			Currency Future	7.6700	7.6584	7.6707	7.6584	170804.00
18/07/2008	\$ / R On 12-December-08			Currency Future	7.8500	7.8367	7.8501	7.8367	58700.00
18/07/2008	\$ / R On 12-December-08			Currency Future	7.8500	7.8367	7.8501	7.8367	58700.00
18/07/2008	\$ / R On 12-December-08			Currency Future	7.8500	7.8367	7.8501	7.8367	58700.00
18/07/2008	\$ / R On 12-December-08			Currency Future	7.8500	7.8367	7.8501	7.8367	58700.00
18/07/2008	\$ / R On 12-December-08			Currency Future	7.8500	7.8367	7.8501	7.8367	58700.00
18/07/2008	\$ / R On 12-December-08			Currency Future	7.8500	7.8367	7.8501	7.8367	58700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2008	\$ / R On 12-December-08			Currency Future	7.8500	7.8367	7.8501	7.8367	58700.00
18/07/2008	£ / R On 16-March-09			Currency Future	15.7600	15.8093	15.7629	15.8093	149.00
18/07/2008	£ / R On 16-March-09			Currency Future	15.7600	15.8093	15.7629	15.8093	149.00
18/07/2008	£ / R On 16-March-09			Currency Future	15.7600	15.8093	15.7629	15.8093	149.00
18/07/2008	£ / R On 16-March-09			Currency Future	15.7600	15.8093	15.7629	15.8093	149.00
18/07/2008	£ / R On 16-March-09			Currency Future	15.7600	15.8093	15.7629	15.8093	149.00
18/07/2008	£ / R On 16-March-09			Currency Future	15.7600	15.8093	15.7629	15.8093	149.00
18/07/2008	£ / R On 16-March-09			Currency Future	15.7600	15.8093	15.7629	15.8093	149.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 15-September-08			Currency Future	15.2600	15.3004	15.2551	15.3004	2160.00
18/07/2008	£ / R On 12-December-08			Currency Future	15.5100	15.5515	15.5068	15.5515	2276.00
18/07/2008	£ / R On 12-December-08			Currency Future	15.5100	15.5515	15.5068	15.5515	2276.00
18/07/2008	£ / R On 12-December-08			Currency Future	15.5100	15.5515	15.5068	15.5515	2276.00
18/07/2008	£ / R On 12-December-08			Currency Future	15.5100	15.5515	15.5068	15.5515	2276.00
18/07/2008	£ / R On 12-December-08			Currency Future	15.5100	15.5515	15.5068	15.5515	2276.00
18/07/2008	£ / R On 12-December-08			Currency Future	15.5100	15.5515	15.5068	15.5515	2276.00
18/07/2008	€ / R On 16-March-09			Currency Future	12.5800	12.5779	12.5758	12.5779	747.00
18/07/2008	€ / R On 16-March-09			Currency Future	12.5800	12.5779	12.5758	12.5779	747.00
18/07/2008	€ / R On 16-March-09			Currency Future	12.5800	12.5779	12.5758	12.5779	747.00
18/07/2008	€ / R On 16-March-09			Currency Future	12.5800	12.5779	12.5758	12.5779	747.00
18/07/2008	€ / R On 16-March-09			Currency Future	12.5800	12.5779	12.5758	12.5779	747.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2008	€ / R On 16-March-09			Currency Future	12.5800	12.5779	12.5758	12.5779	747.00
18/07/2008	€ / R On 16-March-09			Currency Future	12.5800	12.5779	12.5758	12.5779	747.00
18/07/2008	€ / R On 15-September-08			Currency Future	12.1200	12.1284	12.1249	12.1284	18318.00
18/07/2008	€ / R On 15-September-08			Currency Future	12.1200	12.1284	12.1249	12.1284	18318.00
18/07/2008	€ / R On 15-September-08			Currency Future	12.1200	12.1284	12.1249	12.1284	18318.00
18/07/2008	€ / R On 15-September-08			Currency Future	12.1200	12.1284	12.1249	12.1284	18318.00
18/07/2008	€ / R On 15-September-08			Currency Future	12.1200	12.1284	12.1249	12.1284	18318.00
18/07/2008	€ / R On 15-September-08			Currency Future	12.1200	12.1284	12.1249	12.1284	18318.00
18/07/2008	€ / R On 15-September-08			Currency Future	12.1200	12.1284	12.1249	12.1284	18318.00
18/07/2008	€ / R On 12-December-08			Currency Future	12.3500	12.3512	12.3498	12.3512	11695.00
18/07/2008	€ / R On 12-December-08			Currency Future	12.3500	12.3512	12.3498	12.3512	11695.00
18/07/2008	€ / R On 12-December-08			Currency Future	12.3500	12.3512	12.3498	12.3512	11695.00
18/07/2008	€ / R On 12-December-08			Currency Future	12.3500	12.3512	12.3498	12.3512	11695.00
18/07/2008	€ / R On 12-December-08			Currency Future	12.3500	12.3512	12.3498	12.3512	11695.00
18/07/2008	€ / R On 12-December-08			Currency Future	12.3500	12.3512	12.3498	12.3512	11695.00
18/07/2008	€ / R On 12-December-08			Currency Future	12.3500	12.3512	12.3498	12.3512	11695.00
18/07/2008	ALBI On 05-February-09			Index Future	269.5900	269.6010	269.5890	269.6010	0.00
18/07/2008	ALBI On 05-February-09			Index Future	269.5900	269.6010	269.5890	269.6010	0.00
18/07/2008	ALBI On 05-February-09			Index Future	269.5900	269.6010	269.5890	269.6010	0.00
18/07/2008	ALBI On 05-February-09			Index Future	269.5900	269.6010	269.5890	269.6010	0.00
18/07/2008	ALBI On 05-February-09			Index Future	269.5900	269.6010	269.5890	269.6010	0.00
18/07/2008	ALBI On 05-February-09			Index Future	269.5900	269.6010	269.5890	269.6010	0.00
18/07/2008	ALBI On 05-February-09			Index Future	269.5900	269.6010	269.5890	269.6010	0.00
18/07/2008	ALBI On 07-August-08			Index Future	253.7900	253.9380	253.7850	253.9380	0.00
18/07/2008	ALBI On 07-August-08			Index Future	253.7900	253.9380	253.7850	253.9380	0.00
18/07/2008	ALBI On 07-August-08			Index Future	253.7900	253.9380	253.7850	253.9380	0.00
18/07/2008	ALBI On 07-August-08			Index Future	253.7900	253.9380	253.7850	253.9380	0.00
18/07/2008	ALBI On 07-August-08			Index Future	253.7900	253.9380	253.7850	253.9380	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
18/07/2008	ALBI On 07-August-08			Index Future	253.7900	253.9380	253.7850	253.9380	0.00
18/07/2008	ALBI On 07-August-08			Index Future	253.7900	253.9380	253.7850	253.9380	0.00
18/07/2008	ALBI On 06-November-08			Index Future	261.3800	261.5350	261.3775	261.5350	594.00
18/07/2008	ALBI On 06-November-08			Index Future	261.3800	261.5350	261.3775	261.5350	594.00
18/07/2008	ALBI On 06-November-08			Index Future	261.3800	261.5350	261.3775	261.5350	594.00
18/07/2008	ALBI On 06-November-08			Index Future	261.3800	261.5350	261.3775	261.5350	594.00
18/07/2008	ALBI On 06-November-08			Index Future	261.3800	261.5350	261.3775	261.5350	594.00
18/07/2008	ALBI On 06-November-08			Index Future	261.3800	261.5350	261.3775	261.5350	594.00
18/07/2008	ALBI On 06-November-08			Index Future	261.3800	261.5350	261.3775	261.5350	594.00
18/07/2008	CRD1 On 05-February-09			Index Future	117.0900	117.0960	117.0930	117.0960	0.00
18/07/2008	CRD1 On 05-February-09			Index Future	117.0900	117.0960	117.0930	117.0960	0.00
18/07/2008	CRD1 On 05-February-09			Index Future	117.0900	117.0960	117.0930	117.0960	0.00
18/07/2008	CRD1 On 05-February-09			Index Future	117.0900	117.0960	117.0930	117.0960	0.00
18/07/2008	CRD1 On 05-February-09			Index Future	117.0900	117.0960	117.0930	117.0960	0.00
18/07/2008	CRD1 On 05-February-09			Index Future	117.0900	117.0960	117.0930	117.0960	0.00
18/07/2008	CRD1 On 05-February-09			Index Future	117.0900	117.0960	117.0930	117.0960	0.00
18/07/2008	CRD1 On 07-August-08			Index Future	110.2700	110.2760	110.2730	110.2760	0.00
18/07/2008	CRD1 On 07-August-08			Index Future	110.2700	110.2760	110.2730	110.2760	0.00
18/07/2008	CRD1 On 07-August-08			Index Future	110.2700	110.2760	110.2730	110.2760	0.00
18/07/2008	CRD1 On 07-August-08			Index Future	110.2700	110.2760	110.2730	110.2760	0.00
18/07/2008	CRD1 On 07-August-08			Index Future	110.2700	110.2760	110.2730	110.2760	0.00
18/07/2008	CRD1 On 07-August-08			Index Future	110.2700	110.2760	110.2730	110.2760	0.00
18/07/2008	CRD1 On 07-August-08			Index Future	110.2700	110.2760	110.2730	110.2760	0.00
18/07/2008	CRD1 On 06-November-08			Index Future	113.5700	113.5760	113.5730	113.5760	6.00
18/07/2008	CRD1 On 06-November-08			Index Future	113.5700	113.5760	113.5730	113.5760	6.00
18/07/2008	CRD1 On 06-November-08			Index Future	113.5700	113.5760	113.5730	113.5760	6.00
18/07/2008	CRD1 On 06-November-08			Index Future	113.5700	113.5760	113.5730	113.5760	6.00
18/07/2008	CRD1 On 06-November-08			Index Future	113.5700	113.5760	113.5730	113.5760	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2008	CRD1 On 06-November-08			Index Future	113.5700	113.5760	113.5730	113.5760	6.00
18/07/2008	CRD1 On 06-November-08			Index Future	113.5700	113.5760	113.5730	113.5760	6.00
18/07/2008	GOVI On 05-February-09			jGovi	272.2400	272.3775	272.2350	272.3775	356.00
18/07/2008	GOVI On 05-February-09			jGovi	272.2400	272.3775	272.2350	272.3775	356.00
18/07/2008	GOVI On 05-February-09			jGovi	272.2400	272.3775	272.2350	272.3775	356.00
18/07/2008	GOVI On 05-February-09			jGovi	272.2400	272.3775	272.2350	272.3775	356.00
18/07/2008	GOVI On 05-February-09			jGovi	272.2400	272.3775	272.2350	272.3775	356.00
18/07/2008	GOVI On 05-February-09			jGovi	272.2400	272.3775	272.2350	272.3775	356.00
18/07/2008	GOVI On 05-February-09			jGovi	272.2400	272.3775	272.2350	272.3775	356.00
18/07/2008	GOVI On 07-August-08			jGovi	256.3800	256.5130	256.3790	256.5130	293.00
18/07/2008	GOVI On 07-August-08			jGovi	256.3800	256.5130	256.3790	256.5130	293.00
18/07/2008	GOVI On 07-August-08			jGovi	256.3800	256.5130	256.3790	256.5130	293.00
18/07/2008	GOVI On 07-August-08			jGovi	256.3800	256.5130	256.3790	256.5130	293.00
18/07/2008	GOVI On 07-August-08			jGovi	256.3800	256.5130	256.3790	256.5130	293.00
18/07/2008	GOVI On 07-August-08			jGovi	256.3800	256.5130	256.3790	256.5130	293.00
18/07/2008	GOVI On 07-August-08			jGovi	256.3800	256.5130	256.3790	256.5130	293.00
18/07/2008	GOVI On 06-November-08			jGovi	264.0500	264.1875	264.0490	264.1875	60.00
18/07/2008	GOVI On 06-November-08			jGovi	264.0500	264.1875	264.0490	264.1875	60.00
18/07/2008	GOVI On 06-November-08			jGovi	264.0500	264.1875	264.0490	264.1875	60.00
18/07/2008	GOVI On 06-November-08			jGovi	264.0500	264.1875	264.0490	264.1875	60.00
18/07/2008	GOVI On 06-November-08			jGovi	264.0500	264.1875	264.0490	264.1875	60.00
18/07/2008	GOVI On 06-November-08			jGovi	264.0500	264.1875	264.0490	264.1875	60.00
18/07/2008	GOVI On 06-November-08			jGovi	264.0500	264.1875	264.0490	264.1875	60.00
18/07/2008	ILBI On 05-February-09			Index Future	348.4400	348.3360	348.4430	348.3360	0.00
18/07/2008	ILBI On 05-February-09			Index Future	348.4400	348.3360	348.4430	348.3360	0.00
18/07/2008	ILBI On 05-February-09			Index Future	348.4400	348.3360	348.4430	348.3360	0.00
18/07/2008	ILBI On 05-February-09			Index Future	348.4400	348.3360	348.4430	348.3360	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
18/07/2008	ILBI On 05-February-09			Index Future	348.4400	348.3360	348.4430	348.3360	0.00
18/07/2008	ILBI On 05-February-09			Index Future	348.4400	348.3360	348.4430	348.3360	0.00
18/07/2008	ILBI On 05-February-09			Index Future	348.4400	348.3360	348.4430	348.3360	0.00
18/07/2008	ILBI On 07-August-08			Index Future	327.5700	327.5745	327.5745	327.5745	1.00
18/07/2008	ILBI On 07-August-08			Index Future	327.5700	327.5745	327.5745	327.5745	1.00
18/07/2008	ILBI On 07-August-08			Index Future	327.5700	327.5745	327.5745	327.5745	1.00
18/07/2008	ILBI On 07-August-08			Index Future	327.5700	327.5745	327.5745	327.5745	1.00
18/07/2008	ILBI On 07-August-08			Index Future	327.5700	327.5745	327.5745	327.5745	1.00
18/07/2008	ILBI On 07-August-08			Index Future	327.5700	327.5745	327.5745	327.5745	1.00
18/07/2008	ILBI On 06-November-08			Index Future	338.0700	337.9710	338.0700	337.9710	0.00
18/07/2008	ILBI On 06-November-08			Index Future	338.0700	337.9710	338.0700	337.9710	0.00
18/07/2008	ILBI On 06-November-08			Index Future	338.0700	337.9710	338.0700	337.9710	0.00
18/07/2008	ILBI On 06-November-08			Index Future	338.0700	337.9710	338.0700	337.9710	0.00
18/07/2008	ILBI On 06-November-08			Index Future	338.0700	337.9710	338.0700	337.9710	0.00
18/07/2008	ILBI On 06-November-08			Index Future	338.0700	337.9710	338.0700	337.9710	0.00
18/07/2008	ILBI On 06-November-08			Index Future	338.0700	337.9710	338.0700	337.9710	0.00
18/07/2008	J153 On 31-August-10			jSwap	11.8100	11.8100	0.0952	0.0951	0.00
18/07/2008	J153 On 31-August-10			jSwap	11.8100	11.8100	0.0952	0.0951	0.00
18/07/2008	J153 On 31-August-10			jSwap	11.8100	11.8100	0.0952	0.0951	0.00
18/07/2008	J153 On 31-August-10			jSwap	11.8100	11.8100	0.0952	0.0951	0.00
18/07/2008	J153 On 31-August-10			jSwap	11.8100	11.8100	0.0952	0.0951	0.00
18/07/2008	J153 On 31-August-10			jSwap	11.8100	11.8100	0.0952	0.0951	0.00
18/07/2008	J153 On 31-August-10			jSwap	11.8100	11.8100	0.0952	0.0951	0.00
18/07/2008	J157 On 15-September-15			jSwap	10.7400	10.7410	0.0776	0.0775	0.00
18/07/2008	J157 On 15-September-15			jSwap	10.7400	10.7410	0.0776	0.0775	0.00
18/07/2008	J157 On 15-September-15			jSwap	10.7400	10.7410	0.0776	0.0775	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
18/07/2008	J157 On 15-September-15			jSwap	10.7400	10.7410	0.0776	0.0775	0.00
18/07/2008	J157 On 15-September-15			jSwap	10.7400	10.7410	0.0776	0.0775	0.00
18/07/2008	J157 On 15-September-15			jSwap	10.7400	10.7410	0.0776	0.0775	0.00
18/07/2008	J157 On 15-September-15			jSwap	10.7400	10.7410	0.0776	0.0775	0.00
18/07/2008	J186 On 21-December-26			jSwap	9.8700	9.8730	0.1971	0.1969	0.00
18/07/2008	J186 On 21-December-26			jSwap	9.8700	9.8730	0.1971	0.1969	0.00
18/07/2008	J186 On 21-December-26			jSwap	9.8700	9.8730	0.1971	0.1969	0.00
18/07/2008	J186 On 21-December-26			jSwap	9.8700	9.8730	0.1971	0.1969	0.00
18/07/2008	J186 On 21-December-26			jSwap	9.8700	9.8730	0.1971	0.1969	0.00
18/07/2008	J186 On 21-December-26			jSwap	9.8700	9.8730	0.1971	0.1969	0.00
18/07/2008	J186 On 21-December-26			jSwap	9.8700	9.8730	0.1971	0.1969	0.00
18/07/2008	J201 On 22-December-14			jSwap	10.7800	10.7750	0.1499	0.1498	0.00
18/07/2008	J201 On 22-December-14			jSwap	10.7800	10.7750	0.1499	0.1498	0.00
18/07/2008	J201 On 22-December-14			jSwap	10.7800	10.7750	0.1499	0.1498	0.00
18/07/2008	J201 On 22-December-14			jSwap	10.7800	10.7750	0.1499	0.1498	0.00
18/07/2008	J201 On 22-December-14			jSwap	10.7800	10.7750	0.1499	0.1498	0.00
18/07/2008	J201 On 22-December-14			jSwap	10.7800	10.7750	0.1499	0.1498	0.00
18/07/2008	J201 On 22-December-14			jSwap	10.7800	10.7750	0.1499	0.1498	0.00
18/07/2008	J203 On 15-September-17			jSwap	10.5800	10.5790	0.1866	0.1865	0.00
18/07/2008	J203 On 15-September-17			jSwap	10.5800	10.5790	0.1866	0.1865	0.00
18/07/2008	J203 On 15-September-17			jSwap	10.5800	10.5790	0.1866	0.1865	0.00
18/07/2008	J203 On 15-September-17			jSwap	10.5800	10.5790	0.1866	0.1865	0.00
18/07/2008	J203 On 15-September-17			jSwap	10.5800	10.5790	0.1866	0.1865	0.00
18/07/2008	J203 On 15-September-17			jSwap	10.5800	10.5790	0.1866	0.1865	0.00
18/07/2008	J203 On 15-September-17			jSwap	10.5800	10.5790	0.1866	0.1865	0.00
18/07/2008	J204 On 21-December-18			jSwap	10.4500	10.4500	0.1846	0.1845	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
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	11.7770	0.0286	0.0285	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 07-August-08			jFra	12.3100	12.3130	0.0298	0.0298	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-August-09			jFra	11.3900	11.3750	0.0276	0.0276	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	12.2800	0.0297	0.0297	0.00
18/07/2008	JFRA On 05-November-09			jFra	11.1500	11.1490	0.0270	0.0270	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
18/07/2008	JFRA On 05-November-09			jFra	11.1500	11.1490	0.0270	0.0270	0.00
18/07/2008	JFRA On 05-November-09			jFra	11.1500	11.1490	0.0270	0.0270	0.00
18/07/2008	JFRA On 05-November-09			jFra	11.1500	11.1490	0.0270	0.0270	0.00
18/07/2008	JFRA On 05-November-09			jFra	11.1500	11.1490	0.0270	0.0270	0.00
18/07/2008	JFRA On 05-November-09			jFra	11.1500	11.1490	0.0270	0.0270	0.00
18/07/2008	JFRA On 05-November-09			jFra	11.1500	11.1490	0.0270	0.0270	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 06-November-08			jFra	12.2800	0.0000	0.0297	0.0000	0.00
18/07/2008	JFRA On 05-February-09			jFra	12.1500	0.0000	0.0294	0.0000	0.00
18/07/2008	JFRA On 05-February-09			jFra	12.1500	0.0000	0.0294	0.0000	0.00
18/07/2008	JFRA On 05-February-09			jFra	12.1500	0.0000	0.0294	0.0000	0.00
18/07/2008	JFRA On 05-February-09			jFra	12.1500	0.0000	0.0294	0.0000	0.00
18/07/2008	JFRA On 05-February-09			jFra	12.1500	0.0000	0.0294	0.0000	0.00
18/07/2008	JFRA On 05-February-09			jFra	12.1500	0.0000	0.0294	0.0000	0.00
18/07/2008	JFRA On 05-February-09			jFra	12.1500	0.0000	0.0294	0.0000	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	0.0000	0.0286	0.0000	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	0.0000	0.0286	0.0000	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	0.0000	0.0286	0.0000	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	0.0000	0.0286	0.0000	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	0.0000	0.0286	0.0000	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	0.0000	0.0286	0.0000	0.00
18/07/2008	JFRA On 07-May-09			jFra	11.7900	0.0000	0.0286	0.0000	0.00
18/07/2008	JN02 On 05-February-09			jNote	11.1500	11.1480	0.1964	0.1964	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
18/07/2008	JN02 On 05-February-09			jNote	11.1500	11.1480	0.1964	0.1964	0.00
18/07/2008	JN02 On 05-February-09			jNote	11.1500	11.1480	0.1964	0.1964	0.00
18/07/2008	JN02 On 05-February-09			jNote	11.1500	11.1480	0.1964	0.1964	0.00
18/07/2008	JN02 On 05-February-09			jNote	11.1500	11.1480	0.1964	0.1964	0.00
18/07/2008	JN02 On 05-February-09			jNote	11.1500	11.1480	0.1964	0.1964	0.00
18/07/2008	JN02 On 05-February-09			jNote	11.1500	11.1480	0.1964	0.1964	0.00
18/07/2008	JN02 On 07-August-08			jNote	11.6200	11.6150	0.2036	0.2036	0.00
18/07/2008	JN02 On 07-August-08			jNote	11.6200	11.6150	0.2036	0.2036	0.00
18/07/2008	JN02 On 07-August-08			jNote	11.6200	11.6150	0.2036	0.2036	0.00
18/07/2008	JN02 On 07-August-08			jNote	11.6200	11.6150	0.2036	0.2036	0.00
18/07/2008	JN02 On 07-August-08			jNote	11.6200	11.6150	0.2036	0.2036	0.00
18/07/2008	JN02 On 07-August-08			jNote	11.6200	11.6150	0.2036	0.2036	0.00
18/07/2008	JN02 On 07-August-08			jNote	11.6200	11.6150	0.2036	0.2036	0.00
18/07/2008	JN02 On 06-November-08			jNote	11.4000	11.3920	0.2002	0.2001	0.00
18/07/2008	JN02 On 06-November-08			jNote	11.4000	11.3920	0.2002	0.2001	0.00
18/07/2008	JN02 On 06-November-08			jNote	11.4000	11.3920	0.2002	0.2001	0.00
18/07/2008	JN02 On 06-November-08			jNote	11.4000	11.3920	0.2002	0.2001	0.00
18/07/2008	JN02 On 06-November-08			jNote	11.4000	11.3920	0.2002	0.2001	0.00
18/07/2008	JN02 On 06-November-08			jNote	11.4000	11.3920	0.2002	0.2001	0.00
18/07/2008	JN02 On 06-November-08			jNote	11.4000	11.3920	0.2002	0.2001	0.00
18/07/2008	JN05 On 05-February-09			jNote	10.4700	10.4670	0.4010	0.4009	0.00
18/07/2008	JN05 On 05-February-09			jNote	10.4700	10.4670	0.4010	0.4009	0.00
18/07/2008	JN05 On 05-February-09			jNote	10.4700	10.4670	0.4010	0.4009	0.00
18/07/2008	JN05 On 05-February-09			jNote	10.4700	10.4670	0.4010	0.4009	0.00
18/07/2008	JN05 On 05-February-09			jNote	10.4700	10.4670	0.4010	0.4009	0.00
18/07/2008	JN05 On 05-February-09			jNote	10.4700	10.4670	0.4010	0.4009	0.00
18/07/2008	JN05 On 05-February-09			jNote	10.4700	10.4670	0.4010	0.4009	0.00
18/07/2008	JN05 On 07-August-08			jNote	10.7500	10.7450	0.4069	0.4069	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
18/07/2008	JN05 On 07-August-08			jNote	10.7500	10.7450	0.4069	0.4069	0.00
18/07/2008	JN05 On 07-August-08			jNote	10.7500	10.7450	0.4069	0.4069	0.00
18/07/2008	JN05 On 07-August-08			jNote	10.7500	10.7450	0.4069	0.4069	0.00
18/07/2008	JN05 On 07-August-08			jNote	10.7500	10.7450	0.4069	0.4069	0.00
18/07/2008	JN05 On 07-August-08			jNote	10.7500	10.7450	0.4069	0.4069	0.00
18/07/2008	JN05 On 07-August-08			jNote	10.7500	10.7450	0.4069	0.4069	0.00
18/07/2008	JN05 On 07-November-08			jNote	10.4300	10.4120	0.3819	0.3814	0.00
18/07/2008	JN05 On 07-November-08			jNote	10.4300	10.4120	0.3819	0.3814	0.00
18/07/2008	JN05 On 07-November-08			jNote	10.4300	10.4120	0.3819	0.3814	0.00
18/07/2008	JN05 On 07-November-08			jNote	10.4300	10.4120	0.3819	0.3814	0.00
18/07/2008	JN05 On 07-November-08			jNote	10.4300	10.4120	0.3819	0.3814	0.00
18/07/2008	JN05 On 07-November-08			jNote	10.4300	10.4120	0.3819	0.3814	0.00
18/07/2008	JN05 On 07-November-08			jNote	10.4300	10.4120	0.3819	0.3814	0.00
18/07/2008	JN10 On 05-February-09			jNote	10.1000	10.1020	0.6250	0.6249	0.00
18/07/2008	JN10 On 05-February-09			jNote	10.1000	10.1020	0.6250	0.6249	0.00
18/07/2008	JN10 On 05-February-09			jNote	10.1000	10.1020	0.6250	0.6249	0.00
18/07/2008	JN10 On 05-February-09			jNote	10.1000	10.1020	0.6250	0.6249	0.00
18/07/2008	JN10 On 05-February-09			jNote	10.1000	10.1020	0.6250	0.6249	0.00
18/07/2008	JN10 On 05-February-09			jNote	10.1000	10.1020	0.6250	0.6249	0.00
18/07/2008	JN10 On 05-February-09			jNote	10.1000	10.1020	0.6250	0.6249	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-August-08			jNote	10.3100	10.3120	0.6306	0.6306	0.00
18/07/2008	JN10 On 07-November-08			jNote	10.0000	9.9860	0.6110	0.6105	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
18/07/2008	JN10 On 07-November-08			jNote	10.0000	9.9860	0.6110	0.6105	0.00
18/07/2008	JN10 On 07-November-08			jNote	10.0000	9.9860	0.6110	0.6105	0.00
18/07/2008	JN10 On 07-November-08			jNote	10.0000	9.9860	0.6110	0.6105	0.00
18/07/2008	JN10 On 07-November-08			jNote	10.0000	9.9860	0.6110	0.6105	0.00
18/07/2008	JN10 On 07-November-08			jNote	10.0000	9.9860	0.6110	0.6105	0.00
18/07/2008	JN10 On 07-November-08			jNote	10.0000	9.9860	0.6110	0.6105	0.00
18/07/2008	JROD On 31-July-08			jRod	11.5500	11.5540	0.0099	0.0092	0.00
18/07/2008	JROD On 31-July-08			jRod	11.5500	11.5540	0.0099	0.0092	0.00
18/07/2008	JROD On 31-July-08			jRod	11.5500	11.5540	0.0099	0.0092	0.00
18/07/2008	JROD On 31-July-08			jRod	11.5500	11.5540	0.0099	0.0092	0.00
18/07/2008	JROD On 31-July-08			jRod	11.5500	11.5540	0.0099	0.0092	0.00
18/07/2008	JROD On 31-July-08			jRod	11.5500	11.5540	0.0099	0.0092	0.00
18/07/2008	JROD On 31-July-08			jRod	11.5500	11.5540	0.0099	0.0092	0.00
18/07/2008	JROD On 29-August-08			jRod	11.8300	11.8450	0.0103	0.0098	0.00
18/07/2008	JROD On 29-August-08			jRod	11.8300	11.8450	0.0103	0.0098	0.00
18/07/2008	JROD On 29-August-08			jRod	11.8300	11.8450	0.0103	0.0098	0.00
18/07/2008	JROD On 29-August-08			jRod	11.8300	11.8450	0.0103	0.0098	0.00
18/07/2008	JROD On 29-August-08			jRod	11.8300	11.8450	0.0103	0.0098	0.00
18/07/2008	JROD On 29-August-08			jRod	11.8300	11.8450	0.0103	0.0098	0.00
18/07/2008	JROD On 29-August-08			jRod	11.8300	11.8450	0.0103	0.0098	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 30-September-08			jRod	12.1400	12.1630	0.0111	0.0105	0.00
18/07/2008	JROD On 31-October-08			jRod	11.9800	11.9850	0.0206	0.0200	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
18/07/2008	JROD On 31-October-08			jRod	11.9800	11.9850	0.0206	0.0200	0.00
18/07/2008	JROD On 31-October-08			jRod	11.9800	11.9850	0.0206	0.0200	0.00
18/07/2008	JROD On 31-October-08			jRod	11.9800	11.9850	0.0206	0.0200	0.00
18/07/2008	JROD On 31-October-08			jRod	11.9800	11.9850	0.0206	0.0200	0.00
18/07/2008	JROD On 31-October-08			jRod	11.9800	11.9850	0.0206	0.0200	0.00
18/07/2008	JROD On 31-October-08			jRod	11.9800	11.9850	0.0206	0.0200	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 28-November-08			jRod	12.2000	12.2030	0.0212	0.0206	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	JROD On 31-December-08			jRod	12.3900	12.3940	0.0221	0.0216	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 05-February-09			Index Future	255.6900	255.9620	255.6910	255.9620	0.00
18/07/2008	OTH1 On 07-August-08			Index Future	240.8000	241.0540	240.7980	241.0540	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
18/07/2008	OTH1 On 07-August-08			Index Future	240.8000	241.0540	240.7980	241.0540	0.00
18/07/2008	OTH1 On 07-August-08			Index Future	240.8000	241.0540	240.7980	241.0540	0.00
18/07/2008	OTH1 On 07-August-08			Index Future	240.8000	241.0540	240.7980	241.0540	0.00
18/07/2008	OTH1 On 07-August-08			Index Future	240.8000	241.0540	240.7980	241.0540	0.00
18/07/2008	OTH1 On 07-August-08			Index Future	240.8000	241.0540	240.7980	241.0540	0.00
18/07/2008	OTH1 On 07-August-08			Index Future	240.8000	241.0540	240.7980	241.0540	0.00
18/07/2008	OTH1 On 06-November-08			Index Future	248.0000	248.2660	248.0030	248.2660	9.00
18/07/2008	OTH1 On 06-November-08			Index Future	248.0000	248.2660	248.0030	248.2660	9.00
18/07/2008	OTH1 On 06-November-08			Index Future	248.0000	248.2660	248.0030	248.2660	9.00
18/07/2008	OTH1 On 06-November-08			Index Future	248.0000	248.2660	248.0030	248.2660	9.00
18/07/2008	OTH1 On 06-November-08			Index Future	248.0000	248.2660	248.0030	248.2660	9.00
18/07/2008	OTH1 On 06-November-08			Index Future	248.0000	248.2660	248.0030	248.2660	9.00
18/07/2008	OTH1 On 06-November-08			Index Future	248.0000	248.2660	248.0030	248.2660	9.00
18/07/2008	R153 On 05-February-09			Bond Future	10.2800	10.2040	109.6403	109.7553	0.00
18/07/2008	R153 On 05-February-09			Bond Future	10.2800	10.2040	109.6403	109.7553	0.00
18/07/2008	R153 On 05-February-09			Bond Future	10.2800	10.2040	109.6403	109.7553	0.00
18/07/2008	R153 On 05-February-09			Bond Future	10.2800	10.2040	109.6403	109.7553	0.00
18/07/2008	R153 On 05-February-09			Bond Future	10.2800	10.2040	109.6403	109.7553	0.00
18/07/2008	R153 On 05-February-09			Bond Future	10.2800	10.2040	109.6403	109.7553	0.00
18/07/2008	R153 On 05-February-09			Bond Future	10.2800	10.2040	109.6403	109.7553	0.00
18/07/2008	R153 On 07-August-08			Bond Future	10.8100	10.8300	109.7498	109.7147	15298.00
18/07/2008	R153 On 07-August-08			Bond Future	10.8100	10.8300	109.7498	109.7147	15298.00
18/07/2008	R153 On 07-August-08			Bond Future	10.8100	10.8300	109.7498	109.7147	15298.00
18/07/2008	R153 On 07-August-08			Bond Future	10.8100	10.8300	109.7498	109.7147	15298.00
18/07/2008	R153 On 07-August-08			Bond Future	10.8100	10.8300	109.7498	109.7147	15298.00
18/07/2008	R153 On 07-August-08			Bond Future	10.8100	10.8300	109.7498	109.7147	15298.00
18/07/2008	R153 On 07-August-08			Bond Future	10.8100	10.8300	109.7498	109.7147	15298.00
18/07/2008	R153 On 06-November-08			Bond Future	10.5900	10.6280	106.3988	106.3428	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
18/07/2008	R153 On 06-November-08			Bond Future	10.5900	10.6280	106.3988	106.3428	0.00
18/07/2008	R153 On 06-November-08			Bond Future	10.5900	10.6280	106.3988	106.3428	0.00
18/07/2008	R153 On 06-November-08			Bond Future	10.5900	10.6280	106.3988	106.3428	0.00
18/07/2008	R153 On 06-November-08			Bond Future	10.5900	10.6280	106.3988	106.3428	0.00
18/07/2008	R153 On 06-November-08			Bond Future	10.5900	10.6280	106.3988	106.3428	0.00
18/07/2008	R153 On 06-November-08			Bond Future	10.5900	10.6280	106.3988	106.3428	0.00
18/07/2008	R157 On 05-February-09			Bond Future	9.6800	9.5730	123.8105	124.3690	5000.00
18/07/2008	R157 On 05-February-09			Bond Future	9.6800	9.5730	123.8105	124.3690	5000.00
18/07/2008	R157 On 05-February-09			Bond Future	9.6800	9.5730	123.8105	124.3690	5000.00
18/07/2008	R157 On 05-February-09			Bond Future	9.6800	9.5730	123.8105	124.3690	5000.00
18/07/2008	R157 On 05-February-09			Bond Future	9.6800	9.5730	123.8105	124.3690	5000.00
18/07/2008	R157 On 05-February-09			Bond Future	9.6800	9.5730	123.8105	124.3690	5000.00
18/07/2008	R157 On 05-February-09			Bond Future	9.6800	9.5730	123.8105	124.3690	5000.00
18/07/2008	R157 On 07-August-08			Bond Future	9.8700	9.8460	123.7075	123.8198	6486.00
18/07/2008	R157 On 07-August-08			Bond Future	9.8700	9.8460	123.7075	123.8198	6486.00
18/07/2008	R157 On 07-August-08			Bond Future	9.8700	9.8460	123.7075	123.8198	6486.00
18/07/2008	R157 On 07-August-08			Bond Future	9.8700	9.8460	123.7075	123.8198	6486.00
18/07/2008	R157 On 07-August-08			Bond Future	9.8700	9.8460	123.7075	123.8198	6486.00
18/07/2008	R157 On 07-August-08			Bond Future	9.8700	9.8460	123.7075	123.8198	6486.00
18/07/2008	R157 On 07-August-08			Bond Future	9.8700	9.8460	123.7075	123.8198	6486.00
18/07/2008	R157 On 06-November-08			Bond Future	9.7800	9.7380	120.3209	120.5679	2550.00
18/07/2008	R157 On 06-November-08			Bond Future	9.7800	9.7380	120.3209	120.5679	2550.00
18/07/2008	R157 On 06-November-08			Bond Future	9.7800	9.7380	120.3209	120.5679	2550.00
18/07/2008	R157 On 06-November-08			Bond Future	9.7800	9.7380	120.3209	120.5679	2550.00
18/07/2008	R157 On 06-November-08			Bond Future	9.7800	9.7380	120.3209	120.5679	2550.00
18/07/2008	R157 On 06-November-08			Bond Future	9.7800	9.7380	120.3209	120.5679	2550.00
18/07/2008	R157 On 06-November-08			Bond Future	9.7800	9.7380	120.3209	120.5679	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
18/07/2008	R186 On 05-February-09			Bond Future	9.4300	9.3770	110.6142	111.0922	2500.00
18/07/2008	R186 On 05-February-09			Bond Future	9.4300	9.3770	110.6142	111.0922	2500.00
18/07/2008	R186 On 05-February-09			Bond Future	9.4300	9.3770	110.6142	111.0922	2500.00
18/07/2008	R186 On 05-February-09			Bond Future	9.4300	9.3770	110.6142	111.0922	2500.00
18/07/2008	R186 On 05-February-09			Bond Future	9.4300	9.3770	110.6142	111.0922	2500.00
18/07/2008	R186 On 05-February-09			Bond Future	9.4300	9.3770	110.6142	111.0922	2500.00
18/07/2008	R186 On 05-February-09			Bond Future	9.4300	9.3770	110.6142	111.0922	2500.00
18/07/2008	R186 On 07-August-08			Bond Future	9.6100	9.5730	109.1201	109.4106	2604.00
18/07/2008	R186 On 07-August-08			Bond Future	9.6100	9.5730	109.1201	109.4106	2604.00
18/07/2008	R186 On 07-August-08			Bond Future	9.6100	9.5730	109.1201	109.4106	2604.00
18/07/2008	R186 On 07-August-08			Bond Future	9.6100	9.5730	109.1201	109.4106	2604.00
18/07/2008	R186 On 07-August-08			Bond Future	9.6100	9.5730	109.1201	109.4106	2604.00
18/07/2008	R186 On 07-August-08			Bond Future	9.6100	9.5730	109.1201	109.4106	2604.00
18/07/2008	R186 On 07-August-08			Bond Future	9.6100	9.5730	109.1201	109.4106	2604.00
18/07/2008	R186 On 06-November-08			Bond Future	9.5200	9.4880	112.4652	112.7572	2500.00
18/07/2008	R186 On 06-November-08			Bond Future	9.5200	9.4880	112.4652	112.7572	2500.00
18/07/2008	R186 On 06-November-08			Bond Future	9.5200	9.4880	112.4652	112.7572	2500.00
18/07/2008	R186 On 06-November-08			Bond Future	9.5200	9.4880	112.4652	112.7572	2500.00
18/07/2008	R186 On 06-November-08			Bond Future	9.5200	9.4880	112.4652	112.7572	2500.00
18/07/2008	R186 On 06-November-08			Bond Future	9.5200	9.4880	112.4652	112.7572	2500.00
18/07/2008	R186 On 06-November-08			Bond Future	9.5200	9.4880	112.4652	112.7572	2500.00
18/07/2008	R196 On 05-February-09			Bond Future	11.2000	11.2660	104.4232	104.4199	0.00
18/07/2008	R196 On 05-February-09			Bond Future	11.2000	11.2660	104.4232	104.4199	0.00
18/07/2008	R196 On 05-February-09			Bond Future	11.2000	11.2660	104.4232	104.4199	0.00
18/07/2008	R196 On 05-February-09			Bond Future	11.2000	11.2660	104.4232	104.4199	0.00
18/07/2008	R196 On 05-February-09			Bond Future	11.2000	11.2660	104.4232	104.4199	0.00
18/07/2008	R196 On 05-February-09			Bond Future	11.2000	11.2660	104.4232	104.4199	0.00
18/07/2008	R196 On 05-February-09			Bond Future	11.2000	11.2660	104.4232	104.4199	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
18/07/2008	R196 On 07-August-08			Bond Future	12.0700	12.0950	103.4008	103.3869	0.00
18/07/2008	R196 On 07-August-08			Bond Future	12.0700	12.0950	103.4008	103.3869	0.00
18/07/2008	R196 On 07-August-08			Bond Future	12.0700	12.0950	103.4008	103.3869	0.00
18/07/2008	R196 On 07-August-08			Bond Future	12.0700	12.0950	103.4008	103.3869	0.00
18/07/2008	R196 On 07-August-08			Bond Future	12.0700	12.0950	103.4008	103.3869	0.00
18/07/2008	R196 On 07-August-08			Bond Future	12.0700	12.0950	103.4008	103.3869	0.00
18/07/2008	R196 On 07-August-08			Bond Future	12.0700	12.0950	103.4008	103.3869	0.00
18/07/2008	R196 On 06-November-08			Bond Future	11.6900	11.7410	101.4578	101.4432	0.00
18/07/2008	R196 On 06-November-08			Bond Future	11.6900	11.7410	101.4578	101.4432	0.00
18/07/2008	R196 On 06-November-08			Bond Future	11.6900	11.7410	101.4578	101.4432	0.00
18/07/2008	R196 On 06-November-08			Bond Future	11.6900	11.7410	101.4578	101.4432	0.00
18/07/2008	R196 On 06-November-08			Bond Future	11.6900	11.7410	101.4578	101.4432	0.00
18/07/2008	R196 On 06-November-08			Bond Future	11.6900	11.7410	101.4578	101.4432	0.00
18/07/2008	R196 On 06-November-08			Bond Future	11.6900	11.7410	101.4578	101.4432	0.00
18/07/2008	R201 On 05-February-09			Bond Future	9.7300	9.6930	96.9009	97.0633	0.00
18/07/2008	R201 On 05-February-09			Bond Future	9.7300	9.6930	96.9009	97.0633	0.00
18/07/2008	R201 On 05-February-09			Bond Future	9.7300	9.6930	96.9009	97.0633	0.00
18/07/2008	R201 On 05-February-09			Bond Future	9.7300	9.6930	96.9009	97.0633	0.00
18/07/2008	R201 On 05-February-09			Bond Future	9.7300	9.6930	96.9009	97.0633	0.00
18/07/2008	R201 On 05-February-09			Bond Future	9.7300	9.6930	96.9009	97.0633	0.00
18/07/2008	R201 On 05-February-09			Bond Future	9.7300	9.6930	96.9009	97.0633	0.00
18/07/2008	R201 On 07-August-08			Bond Future	9.9900	9.9870	95.4787	95.5010	0.00
18/07/2008	R201 On 07-August-08			Bond Future	9.9900	9.9870	95.4787	95.5010	0.00
18/07/2008	R201 On 07-August-08			Bond Future	9.9900	9.9870	95.4787	95.5010	0.00
18/07/2008	R201 On 07-August-08			Bond Future	9.9900	9.9870	95.4787	95.5010	0.00
18/07/2008	R201 On 07-August-08			Bond Future	9.9900	9.9870	95.4787	95.5010	0.00
18/07/2008	R201 On 07-August-08			Bond Future	9.9900	9.9870	95.4787	95.5010	0.00
18/07/2008	R201 On 07-August-08			Bond Future	9.9900	9.9870	95.4787	95.5010	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
18/07/2008	R201 On 06-November-08			Bond Future	9.8700	9.8690	98.3523	98.3567	1000.00
18/07/2008	R201 On 06-November-08			Bond Future	9.8700	9.8690	98.3523	98.3567	1000.00
18/07/2008	R201 On 06-November-08			Bond Future	9.8700	9.8690	98.3523	98.3567	1000.00
18/07/2008	R201 On 06-November-08			Bond Future	9.8700	9.8690	98.3523	98.3567	1000.00
18/07/2008	R201 On 06-November-08			Bond Future	9.8700	9.8690	98.3523	98.3567	1000.00
18/07/2008	R201 On 06-November-08			Bond Future	9.8700	9.8690	98.3523	98.3567	1000.00
18/07/2008	R201 On 06-November-08			Bond Future	9.8700	9.8690	98.3523	98.3567	1000.00
18/07/2008	R203 On 05-February-09			Bond Future	9.6300	9.5890	95.4266	95.6397	0.00
18/07/2008	R203 On 05-February-09			Bond Future	9.6300	9.5890	95.4266	95.6397	0.00
18/07/2008	R203 On 05-February-09			Bond Future	9.6300	9.5890	95.4266	95.6397	0.00
18/07/2008	R203 On 05-February-09			Bond Future	9.6300	9.5890	95.4266	95.6397	0.00
18/07/2008	R203 On 05-February-09			Bond Future	9.6300	9.5890	95.4266	95.6397	0.00
18/07/2008	R203 On 05-February-09			Bond Future	9.6300	9.5890	95.4266	95.6397	0.00
18/07/2008	R203 On 05-February-09			Bond Future	9.6300	9.5890	95.4266	95.6397	0.00
18/07/2008	R203 On 07-August-08			Bond Future	9.8500	9.8370	93.8806	93.9527	0.00
18/07/2008	R203 On 07-August-08			Bond Future	9.8500	9.8370	93.8806	93.9527	0.00
18/07/2008	R203 On 07-August-08			Bond Future	9.8500	9.8370	93.8806	93.9527	0.00
18/07/2008	R203 On 07-August-08			Bond Future	9.8500	9.8370	93.8806	93.9527	0.00
18/07/2008	R203 On 07-August-08			Bond Future	9.8500	9.8370	93.8806	93.9527	0.00
18/07/2008	R203 On 07-August-08			Bond Future	9.8500	9.8370	93.8806	93.9527	0.00
18/07/2008	R203 On 07-August-08			Bond Future	9.8500	9.8370	93.8806	93.9527	0.00
18/07/2008	R203 On 06-November-08			Bond Future	9.7500	9.7330	92.5506	92.6167	0.00
18/07/2008	R203 On 06-November-08			Bond Future	9.7500	9.7330	92.5506	92.6167	0.00
18/07/2008	R203 On 06-November-08			Bond Future	9.7500	9.7330	92.5506	92.6167	0.00
18/07/2008	R203 On 06-November-08			Bond Future	9.7500	9.7330	92.5506	92.6167	0.00
18/07/2008	R203 On 06-November-08			Bond Future	9.7500	9.7330	92.5506	92.6167	0.00
18/07/2008	R203 On 06-November-08			Bond Future	9.7500	9.7330	92.5506	92.6167	0.00
18/07/2008	R203 On 06-November-08			Bond Future	9.7500	9.7330	92.5506	92.6167	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
18/07/2008	R204 On 05-February-09			Bond Future	9.6300	9.5880	90.9009	91.1177	0.00
18/07/2008	R204 On 05-February-09			Bond Future	9.6300	9.5880	90.9009	91.1177	0.00
18/07/2008	R204 On 05-February-09			Bond Future	9.6300	9.5880	90.9009	91.1177	0.00
18/07/2008	R204 On 05-February-09			Bond Future	9.6300	9.5880	90.9009	91.1177	0.00
18/07/2008	R204 On 05-February-09			Bond Future	9.6300	9.5880	90.9009	91.1177	0.00
18/07/2008	R204 On 05-February-09			Bond Future	9.6300	9.5880	90.9009	91.1177	0.00
18/07/2008	R204 On 05-February-09			Bond Future	9.6300	9.5880	90.9009	91.1177	0.00
18/07/2008	R204 On 07-August-08			Bond Future	9.8300	9.8200	89.3791	89.4498	3188.00
18/07/2008	R204 On 07-August-08			Bond Future	9.8300	9.8200	89.3791	89.4498	3188.00
18/07/2008	R204 On 07-August-08			Bond Future	9.8300	9.8200	89.3791	89.4498	3188.00
18/07/2008	R204 On 07-August-08			Bond Future	9.8300	9.8200	89.3791	89.4498	3188.00
18/07/2008	R204 On 07-August-08			Bond Future	9.8300	9.8200	89.3791	89.4498	3188.00
18/07/2008	R204 On 07-August-08			Bond Future	9.8300	9.8200	89.3791	89.4498	3188.00
18/07/2008	R204 On 07-August-08			Bond Future	9.8300	9.8200	89.3791	89.4498	3188.00
18/07/2008	R204 On 06-November-08			Bond Future	9.7300	9.7220	92.1106	92.1811	0.00
18/07/2008	R204 On 06-November-08			Bond Future	9.7300	9.7220	92.1106	92.1811	0.00
18/07/2008	R204 On 06-November-08			Bond Future	9.7300	9.7220	92.1106	92.1811	0.00
18/07/2008	R204 On 06-November-08			Bond Future	9.7300	9.7220	92.1106	92.1811	0.00
18/07/2008	R204 On 06-November-08			Bond Future	9.7300	9.7220	92.1106	92.1811	0.00
18/07/2008	R204 On 06-November-08			Bond Future	9.7300	9.7220	92.1106	92.1811	0.00
18/07/2008	R204 On 06-November-08			Bond Future	9.7300	9.7220	92.1106	92.1811	0.00
18/07/2008	R206 On 05-February-09			Bond Future	9.7400	9.6840	91.9298	92.1264	0.00
18/07/2008	R206 On 05-February-09			Bond Future	9.7400	9.6840	91.9298	92.1264	0.00
18/07/2008	R206 On 05-February-09			Bond Future	9.7400	9.6840	91.9298	92.1264	0.00
18/07/2008	R206 On 05-February-09			Bond Future	9.7400	9.6840	91.9298	92.1264	0.00
18/07/2008	R206 On 05-February-09			Bond Future	9.7400	9.6840	91.9298	92.1264	0.00
18/07/2008	R206 On 05-February-09			Bond Future	9.7400	9.6840	91.9298	92.1264	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
18/07/2008	R206 On 05-February-09			Bond Future	9.7400	9.6840	91.9298	92.1264	0.00
18/07/2008	R206 On 07-August-08			Bond Future	10.0600	10.0410	90.0737	90.1274	0.00
18/07/2008	R206 On 07-August-08			Bond Future	10.0600	10.0410	90.0737	90.1274	0.00
18/07/2008	R206 On 07-August-08			Bond Future	10.0600	10.0410	90.0737	90.1274	0.00
18/07/2008	R206 On 07-August-08			Bond Future	10.0600	10.0410	90.0737	90.1274	0.00
18/07/2008	R206 On 07-August-08			Bond Future	10.0600	10.0410	90.0737	90.1274	0.00
18/07/2008	R206 On 07-August-08			Bond Future	10.0600	10.0410	90.0737	90.1274	0.00
18/07/2008	R206 On 07-August-08			Bond Future	10.0600	10.0410	90.0737	90.1274	0.00
18/07/2008	R206 On 06-November-08			Bond Future	9.9100	9.8960	92.8330	92.8778	610.00
18/07/2008	R206 On 06-November-08			Bond Future	9.9100	9.8960	92.8330	92.8778	610.00
18/07/2008	R206 On 06-November-08			Bond Future	9.9100	9.8960	92.8330	92.8778	610.00
18/07/2008	R206 On 06-November-08			Bond Future	9.9100	9.8960	92.8330	92.8778	610.00
18/07/2008	R206 On 06-November-08			Bond Future	9.9100	9.8960	92.8330	92.8778	610.00
18/07/2008	R206 On 06-November-08			Bond Future	9.9100	9.8960	92.8330	92.8778	610.00
18/07/2008	R206 On 06-November-08			Bond Future	9.9100	9.8960	92.8330	92.8778	610.00
18/07/2008	R207 On 05-February-09			Bond Future	9.6400	9.6040	84.5848	84.7930	0.00
18/07/2008	R207 On 05-February-09			Bond Future	9.6400	9.6040	84.5848	84.7930	0.00
18/07/2008	R207 On 05-February-09			Bond Future	9.6400	9.6040	84.5848	84.7930	0.00
18/07/2008	R207 On 05-February-09			Bond Future	9.6400	9.6040	84.5848	84.7930	0.00
18/07/2008	R207 On 05-February-09			Bond Future	9.6400	9.6040	84.5848	84.7930	0.00
18/07/2008	R207 On 05-February-09			Bond Future	9.6400	9.6040	84.5848	84.7930	0.00
18/07/2008	R207 On 05-February-09			Bond Future	9.6400	9.6040	84.5848	84.7930	0.00
18/07/2008	R207 On 07-August-08			Bond Future	9.8300	9.8210	83.0459	83.1173	0.00
18/07/2008	R207 On 07-August-08			Bond Future	9.8300	9.8210	83.0459	83.1173	0.00
18/07/2008	R207 On 07-August-08			Bond Future	9.8300	9.8210	83.0459	83.1173	0.00
18/07/2008	R207 On 07-August-08			Bond Future	9.8300	9.8210	83.0459	83.1173	0.00
18/07/2008	R207 On 07-August-08			Bond Future	9.8300	9.8210	83.0459	83.1173	0.00
18/07/2008	R207 On 07-August-08			Bond Future	9.8300	9.8210	83.0459	83.1173	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
18/07/2008	R207 On 07-August-08			Bond Future	9.8300	9.8210	83.0459	83.1173	0.00
18/07/2008	R207 On 06-November-08			Bond Future	9.7400	9.7300	85.5852	85.6507	0.00
18/07/2008	R207 On 06-November-08			Bond Future	9.7400	9.7300	85.5852	85.6507	0.00
18/07/2008	R207 On 06-November-08			Bond Future	9.7400	9.7300	85.5852	85.6507	0.00
18/07/2008	R207 On 06-November-08			Bond Future	9.7400	9.7300	85.5852	85.6507	0.00
18/07/2008	R207 On 06-November-08			Bond Future	9.7400	9.7300	85.5852	85.6507	0.00
18/07/2008	R207 On 06-November-08			Bond Future	9.7400	9.7300	85.5852	85.6507	0.00
18/07/2008	R207 On 06-November-08			Bond Future	9.7400	9.7300	85.5852	85.6507	0.00
18/07/2008	R209 On 05-February-09			Bond Future	9.1900	9.1380	73.1097	73.4630	0.00
18/07/2008	R209 On 05-February-09			Bond Future	9.1900	9.1380	73.1097	73.4630	0.00
18/07/2008	R209 On 05-February-09			Bond Future	9.1900	9.1380	73.1097	73.4630	0.00
18/07/2008	R209 On 05-February-09			Bond Future	9.1900	9.1380	73.1097	73.4630	0.00
18/07/2008	R209 On 05-February-09			Bond Future	9.1900	9.1380	73.1097	73.4630	0.00
18/07/2008	R209 On 05-February-09			Bond Future	9.1900	9.1380	73.1097	73.4630	0.00
18/07/2008	R209 On 05-February-09			Bond Future	9.1900	9.1380	73.1097	73.4630	0.00
18/07/2008	R209 On 07-August-08			Bond Future	9.3400	9.3040	71.8750	72.1092	6986.00
18/07/2008	R209 On 07-August-08			Bond Future	9.3400	9.3040	71.8750	72.1092	6986.00
18/07/2008	R209 On 07-August-08			Bond Future	9.3400	9.3040	71.8750	72.1092	6986.00
18/07/2008	R209 On 07-August-08			Bond Future	9.3400	9.3040	71.8750	72.1092	6986.00
18/07/2008	R209 On 07-August-08			Bond Future	9.3400	9.3040	71.8750	72.1092	6986.00
18/07/2008	R209 On 07-August-08			Bond Future	9.3400	9.3040	71.8750	72.1092	6986.00
18/07/2008	R209 On 07-August-08			Bond Future	9.3400	9.3040	71.8750	72.1092	6986.00
18/07/2008	R209 On 06-November-08			Bond Future	9.2600	9.2320	70.9063	71.1360	260.00
18/07/2008	R209 On 06-November-08			Bond Future	9.2600	9.2320	70.9063	71.1360	260.00
18/07/2008	R209 On 06-November-08			Bond Future	9.2600	9.2320	70.9063	71.1360	260.00
18/07/2008	R209 On 06-November-08			Bond Future	9.2600	9.2320	70.9063	71.1360	260.00
18/07/2008	R209 On 06-November-08			Bond Future	9.2600	9.2320	70.9063	71.1360	260.00
18/07/2008	R209 On 06-November-08			Bond Future	9.2600	9.2320	70.9063	71.1360	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2008	R209 On 06-November-08			Bond Future	9.2600	9.2320	70.9063	71.1360	260.00
18/07/2008	TRT1 On 05-February-09			Index Future	268.6400	268.7790	268.6360	268.7790	0.00
18/07/2008	TRT1 On 05-February-09			Index Future	268.6400	268.7790	268.6360	268.7790	0.00
18/07/2008	TRT1 On 05-February-09			Index Future	268.6400	268.7790	268.6360	268.7790	0.00
18/07/2008	TRT1 On 05-February-09			Index Future	268.6400	268.7790	268.6360	268.7790	0.00
18/07/2008	TRT1 On 05-February-09			Index Future	268.6400	268.7790	268.6360	268.7790	0.00
18/07/2008	TRT1 On 05-February-09			Index Future	268.6400	268.7790	268.6360	268.7790	0.00
18/07/2008	TRT1 On 05-February-09			Index Future	268.6400	268.7790	268.6360	268.7790	0.00
18/07/2008	TRT1 On 07-August-08			Index Future	252.9900	253.1240	252.9890	253.1240	0.00
18/07/2008	TRT1 On 07-August-08			Index Future	252.9900	253.1240	252.9890	253.1240	0.00
18/07/2008	TRT1 On 07-August-08			Index Future	252.9900	253.1240	252.9890	253.1240	0.00
18/07/2008	TRT1 On 07-August-08			Index Future	252.9900	253.1240	252.9890	253.1240	0.00
18/07/2008	TRT1 On 07-August-08			Index Future	252.9900	253.1240	252.9890	253.1240	0.00
18/07/2008	TRT1 On 07-August-08			Index Future	252.9900	253.1240	252.9890	253.1240	0.00
18/07/2008	TRT1 On 07-August-08			Index Future	252.9900	253.1240	252.9890	253.1240	0.00
18/07/2008	TRT1 On 06-November-08			Index Future	260.5600	260.6980	260.5580	260.6980	300.00
18/07/2008	TRT1 On 06-November-08			Index Future	260.5600	260.6980	260.5580	260.6980	300.00
18/07/2008	TRT1 On 06-November-08			Index Future	260.5600	260.6980	260.5580	260.6980	300.00
18/07/2008	TRT1 On 06-November-08			Index Future	260.5600	260.6980	260.5580	260.6980	300.00
18/07/2008	TRT1 On 06-November-08			Index Future	260.5600	260.6980	260.5580	260.6980	300.00
18/07/2008	TRT1 On 06-November-08			Index Future	260.5600	260.6980	260.5580	260.6980	300.00
18/07/2008	TRT1 On 06-November-08			Index Future	260.5600	260.6980	260.5580	260.6980	300.00
18/07/2008	ZAAD On 16-March-09			Currency Future	7.5700	7.5946	7.5665	7.5946	10.00
18/07/2008	ZAAD On 16-March-09			Currency Future	7.5700	7.5946	7.5665	7.5946	10.00
18/07/2008	ZAAD On 16-March-09			Currency Future	7.5700	7.5946	7.5665	7.5946	10.00
18/07/2008	ZAAD On 16-March-09			Currency Future	7.5700	7.5946	7.5665	7.5946	10.00
18/07/2008	ZAAD On 16-March-09			Currency Future	7.5700	7.5946	7.5665	7.5946	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2008	ZAAD On 16-March-09			Currency Future	7.5700	7.5946	7.5665	7.5946	10.00
18/07/2008	ZAAD On 16-March-09			Currency Future	7.5700	7.5946	7.5665	7.5946	10.00
18/07/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.4265	7.3969	7.4265	3756.00
18/07/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.4265	7.3969	7.4265	3756.00
18/07/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.4265	7.3969	7.4265	3756.00
18/07/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.4265	7.3969	7.4265	3756.00
18/07/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.4265	7.3969	7.4265	3756.00
18/07/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.4265	7.3969	7.4265	3756.00
18/07/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.4265	7.3969	7.4265	3756.00
18/07/2008	ZAAD On 12-December-08			Currency Future	7.4800	7.5118	7.4822	7.5118	2465.00
18/07/2008	ZAAD On 12-December-08			Currency Future	7.4800	7.5118	7.4822	7.5118	2465.00
18/07/2008	ZAAD On 12-December-08			Currency Future	7.4800	7.5118	7.4822	7.5118	2465.00
18/07/2008	ZAAD On 12-December-08			Currency Future	7.4800	7.5118	7.4822	7.5118	2465.00
18/07/2008	ZAAD On 12-December-08			Currency Future	7.4800	7.5118	7.4822	7.5118	2465.00
18/07/2008	ZAAD On 12-December-08			Currency Future	7.4800	7.5118	7.4822	7.5118	2465.00
18/07/2008	ZAAD On 12-December-08			Currency Future	7.4800	7.5118	7.4822	7.5118	2465.00