



Derivatives Weekly Statistics Report

From 2008/06/16 To 2008/06/20

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2008	\$ / R On 16-March-09			Currency Future	8.5600	8.5141	8.5638	8.5141	1005.00
20/06/2008	\$ / R On 16-March-09			Currency Future	8.5600	8.5141	8.5638	8.5141	1005.00
20/06/2008	\$ / R On 16-March-09			Currency Future	8.5600	8.5141	8.5638	8.5141	1005.00
20/06/2008	\$ / R On 16-March-09			Currency Future	8.5600	8.5141	8.5638	8.5141	1005.00
20/06/2008	\$ / R On 16-March-09			Currency Future	8.5600	8.5141	8.5638	8.5141	1005.00
20/06/2008	\$ / R On 16-March-09			Currency Future	8.5600	8.5141	8.5638	8.5141	1005.00
20/06/2008	\$ / R On 16-March-09			Currency Future	8.5600	8.5141	8.5638	8.5141	1005.00
20/06/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.1310	8.1781	8.1310	98618.00
20/06/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.1310	8.1781	8.1310	98618.00
20/06/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.1310	8.1781	8.1310	98618.00
20/06/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.1310	8.1781	8.1310	98618.00
20/06/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.1310	8.1781	8.1310	98618.00
20/06/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.1310	8.1781	8.1310	98618.00
20/06/2008	\$ / R On 15-September-08			Currency Future	8.1800	8.1310	8.1781	8.1310	98618.00
20/06/2008	\$ / R On 12-December-08			Currency Future	8.3700	8.3231	8.3706	8.3231	37459.00
20/06/2008	\$ / R On 12-December-08			Currency Future	8.3700	8.3231	8.3706	8.3231	37459.00
20/06/2008	\$ / R On 12-December-08			Currency Future	8.3700	8.3231	8.3706	8.3231	37459.00
20/06/2008	\$ / R On 12-December-08			Currency Future	8.3700	8.3231	8.3706	8.3231	37459.00
20/06/2008	\$ / R On 12-December-08			Currency Future	8.3700	8.3231	8.3706	8.3231	37459.00
20/06/2008	\$ / R On 12-December-08			Currency Future	8.3700	8.3231	8.3706	8.3231	37459.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2008	\$ / R On 12-December-08			Currency Future	8.3700	8.3231	8.3706	8.3231	37459.00
20/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4500	16.5741	16.4500	0.00
20/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4500	16.5741	16.4500	0.00
20/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4500	16.5741	16.4500	0.00
20/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4500	16.5741	16.4500	0.00
20/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4500	16.5741	16.4500	0.00
20/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4500	16.5741	16.4500	0.00
20/06/2008	£ / R On 16-March-09			Currency Future	16.5700	16.4500	16.5741	16.4500	0.00
20/06/2008	£ / R On 15-September-08			Currency Future	16.0400	15.9225	16.0416	15.9225	2235.00
20/06/2008	£ / R On 15-September-08			Currency Future	16.0400	15.9225	16.0416	15.9225	2235.00
20/06/2008	£ / R On 15-September-08			Currency Future	16.0400	15.9225	16.0416	15.9225	2235.00
20/06/2008	£ / R On 15-September-08			Currency Future	16.0400	15.9225	16.0416	15.9225	2235.00
20/06/2008	£ / R On 15-September-08			Currency Future	16.0400	15.9225	16.0416	15.9225	2235.00
20/06/2008	£ / R On 15-September-08			Currency Future	16.0400	15.9225	16.0416	15.9225	2235.00
20/06/2008	£ / R On 15-September-08			Currency Future	16.0400	15.9225	16.0416	15.9225	2235.00
20/06/2008	£ / R On 12-December-08			Currency Future	16.3100	16.1860	16.3058	16.1860	2086.00
20/06/2008	£ / R On 12-December-08			Currency Future	16.3100	16.1860	16.3058	16.1860	2086.00
20/06/2008	£ / R On 12-December-08			Currency Future	16.3100	16.1860	16.3058	16.1860	2086.00
20/06/2008	£ / R On 12-December-08			Currency Future	16.3100	16.1860	16.3058	16.1860	2086.00
20/06/2008	£ / R On 12-December-08			Currency Future	16.3100	16.1860	16.3058	16.1860	2086.00
20/06/2008	£ / R On 12-December-08			Currency Future	16.3100	16.1860	16.3058	16.1860	2086.00
20/06/2008	£ / R On 12-December-08			Currency Future	16.3100	16.1860	16.3058	16.1860	2086.00
20/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.0204	13.2163	13.0204	200.00
20/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.0204	13.2163	13.0204	200.00
20/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.0204	13.2163	13.0204	200.00
20/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.0204	13.2163	13.0204	200.00
20/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.0204	13.2163	13.0204	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
20/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.0204	13.2163	13.0204	200.00
20/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.0204	13.2163	13.0204	200.00
20/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.5374	12.7292	12.5374	16365.00
20/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.5374	12.7292	12.5374	16365.00
20/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.5374	12.7292	12.5374	16365.00
20/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.5374	12.7292	12.5374	16365.00
20/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.5374	12.7292	12.5374	16365.00
20/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.5374	12.7292	12.5374	16365.00
20/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.5374	12.7292	12.5374	16365.00
20/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.7774	12.9703	12.7774	8934.00
20/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.7774	12.9703	12.7774	8934.00
20/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.7774	12.9703	12.7774	8934.00
20/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.7774	12.9703	12.7774	8934.00
20/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.7774	12.9703	12.7774	8934.00
20/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.7774	12.9703	12.7774	8934.00
20/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.7774	12.9703	12.7774	8934.00
20/06/2008	ALBI On 05-February-09			Index Future	262.4500	261.7790	262.4460	261.7790	0.00
20/06/2008	ALBI On 05-February-09			Index Future	262.4500	261.7790	262.4460	261.7790	0.00
20/06/2008	ALBI On 05-February-09			Index Future	262.4500	261.7790	262.4460	261.7790	0.00
20/06/2008	ALBI On 05-February-09			Index Future	262.4500	261.7790	262.4460	261.7790	0.00
20/06/2008	ALBI On 05-February-09			Index Future	262.4500	261.7790	262.4460	261.7790	0.00
20/06/2008	ALBI On 05-February-09			Index Future	262.4500	261.7790	262.4460	261.7790	0.00
20/06/2008	ALBI On 05-February-09			Index Future	262.4500	261.7790	262.4460	261.7790	0.00
20/06/2008	ALBI On 07-August-08			Index Future	246.5000	245.9230	246.5020	245.9230	0.00
20/06/2008	ALBI On 07-August-08			Index Future	246.5000	245.9230	246.5020	245.9230	0.00
20/06/2008	ALBI On 07-August-08			Index Future	246.5000	245.9230	246.5020	245.9230	0.00
20/06/2008	ALBI On 07-August-08			Index Future	246.5000	245.9230	246.5020	245.9230	0.00
20/06/2008	ALBI On 07-August-08			Index Future	246.5000	245.9230	246.5020	245.9230	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
20/06/2008	ALBI On 07-August-08			Index Future	246.5000	245.9230	246.5020	245.9230	0.00
20/06/2008	ALBI On 07-August-08			Index Future	246.5000	245.9230	246.5020	245.9230	0.00
20/06/2008	ALBI On 06-November-08			Index Future	254.0700	253.4755	254.0725	253.4755	594.00
20/06/2008	ALBI On 06-November-08			Index Future	254.0700	253.4755	254.0725	253.4755	594.00
20/06/2008	ALBI On 06-November-08			Index Future	254.0700	253.4755	254.0725	253.4755	594.00
20/06/2008	ALBI On 06-November-08			Index Future	254.0700	253.4755	254.0725	253.4755	594.00
20/06/2008	ALBI On 06-November-08			Index Future	254.0700	253.4755	254.0725	253.4755	594.00
20/06/2008	ALBI On 06-November-08			Index Future	254.0700	253.4755	254.0725	253.4755	594.00
20/06/2008	ALBI On 06-November-08			Index Future	254.0700	253.4755	254.0725	253.4755	594.00
20/06/2008	CRD1 On 05-February-09			Index Future	114.8900	114.7030	114.8870	114.7030	0.00
20/06/2008	CRD1 On 05-February-09			Index Future	114.8900	114.7030	114.8870	114.7030	0.00
20/06/2008	CRD1 On 05-February-09			Index Future	114.8900	114.7030	114.8870	114.7030	0.00
20/06/2008	CRD1 On 05-February-09			Index Future	114.8900	114.7030	114.8870	114.7030	0.00
20/06/2008	CRD1 On 05-February-09			Index Future	114.8900	114.7030	114.8870	114.7030	0.00
20/06/2008	CRD1 On 05-February-09			Index Future	114.8900	114.7030	114.8870	114.7030	0.00
20/06/2008	CRD1 On 05-February-09			Index Future	114.8900	114.7030	114.8870	114.7030	0.00
20/06/2008	CRD1 On 07-August-08			Index Future	107.9100	107.7390	107.9130	107.7390	0.00
20/06/2008	CRD1 On 07-August-08			Index Future	107.9100	107.7390	107.9130	107.7390	0.00
20/06/2008	CRD1 On 07-August-08			Index Future	107.9100	107.7390	107.9130	107.7390	0.00
20/06/2008	CRD1 On 07-August-08			Index Future	107.9100	107.7390	107.9130	107.7390	0.00
20/06/2008	CRD1 On 07-August-08			Index Future	107.9100	107.7390	107.9130	107.7390	0.00
20/06/2008	CRD1 On 07-August-08			Index Future	107.9100	107.7390	107.9130	107.7390	0.00
20/06/2008	CRD1 On 07-August-08			Index Future	107.9100	107.7390	107.9130	107.7390	0.00
20/06/2008	CRD1 On 06-November-08			Index Future	111.2300	111.0480	111.2270	111.0480	8.00
20/06/2008	CRD1 On 06-November-08			Index Future	111.2300	111.0480	111.2270	111.0480	8.00
20/06/2008	CRD1 On 06-November-08			Index Future	111.2300	111.0480	111.2270	111.0480	8.00
20/06/2008	CRD1 On 06-November-08			Index Future	111.2300	111.0480	111.2270	111.0480	8.00
20/06/2008	CRD1 On 06-November-08			Index Future	111.2300	111.0480	111.2270	111.0480	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
20/06/2008	CRD1 On 06-November-08			Index Future	111.2300	111.0480	111.2270	111.0480	8.00
20/06/2008	CRD1 On 06-November-08			Index Future	111.2300	111.0480	111.2270	111.0480	8.00
20/06/2008	GOVI On 05-February-09			jGovi	265.3400	264.7495	265.3410	264.7495	0.00
20/06/2008	GOVI On 05-February-09			jGovi	265.3400	264.7495	265.3410	264.7495	0.00
20/06/2008	GOVI On 05-February-09			jGovi	265.3400	264.7495	265.3410	264.7495	0.00
20/06/2008	GOVI On 05-February-09			jGovi	265.3400	264.7495	265.3410	264.7495	0.00
20/06/2008	GOVI On 05-February-09			jGovi	265.3400	264.7495	265.3410	264.7495	0.00
20/06/2008	GOVI On 05-February-09			jGovi	265.3400	264.7495	265.3410	264.7495	0.00
20/06/2008	GOVI On 05-February-09			jGovi	265.3400	264.7495	265.3410	264.7495	0.00
20/06/2008	GOVI On 07-August-08			jGovi	249.2300	248.6770	249.2340	248.6770	366.00
20/06/2008	GOVI On 07-August-08			jGovi	249.2300	248.6770	249.2340	248.6770	366.00
20/06/2008	GOVI On 07-August-08			jGovi	249.2300	248.6770	249.2340	248.6770	366.00
20/06/2008	GOVI On 07-August-08			jGovi	249.2300	248.6770	249.2340	248.6770	366.00
20/06/2008	GOVI On 07-August-08			jGovi	249.2300	248.6770	249.2340	248.6770	366.00
20/06/2008	GOVI On 07-August-08			jGovi	249.2300	248.6770	249.2340	248.6770	366.00
20/06/2008	GOVI On 07-August-08			jGovi	249.2300	248.6770	249.2340	248.6770	366.00
20/06/2008	GOVI On 06-November-08			jGovi	256.8900	256.3145	256.8880	256.3145	60.00
20/06/2008	GOVI On 06-November-08			jGovi	256.8900	256.3145	256.8880	256.3145	60.00
20/06/2008	GOVI On 06-November-08			jGovi	256.8900	256.3145	256.8880	256.3145	60.00
20/06/2008	GOVI On 06-November-08			jGovi	256.8900	256.3145	256.8880	256.3145	60.00
20/06/2008	GOVI On 06-November-08			jGovi	256.8900	256.3145	256.8880	256.3145	60.00
20/06/2008	GOVI On 06-November-08			jGovi	256.8900	256.3145	256.8880	256.3145	60.00
20/06/2008	GOVI On 06-November-08			jGovi	256.8900	256.3145	256.8880	256.3145	60.00
20/06/2008	ILBI On 05-February-09			Index Future	347.5500	345.8730	347.5500	345.8730	0.00
20/06/2008	ILBI On 05-February-09			Index Future	347.5500	345.8730	347.5500	345.8730	0.00
20/06/2008	ILBI On 05-February-09			Index Future	347.5500	345.8730	347.5500	345.8730	0.00
20/06/2008	ILBI On 05-February-09			Index Future	347.5500	345.8730	347.5500	345.8730	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
20/06/2008	ILBI On 05-February-09			Index Future	347.5500	345.8730	347.5500	345.8730	0.00
20/06/2008	ILBI On 05-February-09			Index Future	347.5500	345.8730	347.5500	345.8730	0.00
20/06/2008	ILBI On 05-February-09			Index Future	347.5500	345.8730	347.5500	345.8730	0.00
20/06/2008	ILBI On 07-August-08			Index Future	325.1700	324.7555	325.1725	324.7555	1.00
20/06/2008	ILBI On 07-August-08			Index Future	325.1700	324.7555	325.1725	324.7555	1.00
20/06/2008	ILBI On 07-August-08			Index Future	325.1700	324.7555	325.1725	324.7555	1.00
20/06/2008	ILBI On 07-August-08			Index Future	325.1700	324.7555	325.1725	324.7555	1.00
20/06/2008	ILBI On 07-August-08			Index Future	325.1700	324.7555	325.1725	324.7555	1.00
20/06/2008	ILBI On 07-August-08			Index Future	325.1700	324.7555	325.1725	324.7555	1.00
20/06/2008	ILBI On 07-August-08			Index Future	325.1700	324.7555	325.1725	324.7555	1.00
20/06/2008	ILBI On 06-November-08			Index Future	336.8500	335.2250	336.8500	335.2250	0.00
20/06/2008	ILBI On 06-November-08			Index Future	336.8500	335.2250	336.8500	335.2250	0.00
20/06/2008	ILBI On 06-November-08			Index Future	336.8500	335.2250	336.8500	335.2250	0.00
20/06/2008	ILBI On 06-November-08			Index Future	336.8500	335.2250	336.8500	335.2250	0.00
20/06/2008	ILBI On 06-November-08			Index Future	336.8500	335.2250	336.8500	335.2250	0.00
20/06/2008	ILBI On 06-November-08			Index Future	336.8500	335.2250	336.8500	335.2250	0.00
20/06/2008	J153 On 31-August-10			jSwap	12.5300	12.5330	0.1093	0.1093	0.00
20/06/2008	J153 On 31-August-10			jSwap	12.5300	12.5330	0.1093	0.1093	0.00
20/06/2008	J153 On 31-August-10			jSwap	12.5300	12.5330	0.1093	0.1093	0.00
20/06/2008	J153 On 31-August-10			jSwap	12.5300	12.5330	0.1093	0.1093	0.00
20/06/2008	J153 On 31-August-10			jSwap	12.5300	12.5330	0.1093	0.1093	0.00
20/06/2008	J153 On 31-August-10			jSwap	12.5300	12.5330	0.1093	0.1093	0.00
20/06/2008	J153 On 31-August-10			jSwap	12.5300	12.5330	0.1093	0.1093	0.00
20/06/2008	J157 On 15-September-15			jSwap	11.5100	11.5110	0.1137	0.1136	0.00
20/06/2008	J157 On 15-September-15			jSwap	11.5100	11.5110	0.1137	0.1136	0.00
20/06/2008	J157 On 15-September-15			jSwap	11.5100	11.5110	0.1137	0.1136	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
20/06/2008	J157 On 15-September-15			jSwap	11.5100	11.5110	0.1137	0.1136	0.00
20/06/2008	J157 On 15-September-15			jSwap	11.5100	11.5110	0.1137	0.1136	0.00
20/06/2008	J157 On 15-September-15			jSwap	11.5100	11.5110	0.1137	0.1136	0.00
20/06/2008	J157 On 15-September-15			jSwap	11.5100	11.5110	0.1137	0.1136	0.00
20/06/2008	J186 On 21-December-26			jSwap	10.7700	10.7650	0.2719	0.2718	0.00
20/06/2008	J186 On 21-December-26			jSwap	10.7700	10.7650	0.2719	0.2718	0.00
20/06/2008	J186 On 21-December-26			jSwap	10.7700	10.7650	0.2719	0.2718	0.00
20/06/2008	J186 On 21-December-26			jSwap	10.7700	10.7650	0.2719	0.2718	0.00
20/06/2008	J186 On 21-December-26			jSwap	10.7700	10.7650	0.2719	0.2718	0.00
20/06/2008	J186 On 21-December-26			jSwap	10.7700	10.7650	0.2719	0.2718	0.00
20/06/2008	J186 On 21-December-26			jSwap	10.7700	10.7650	0.2719	0.2718	0.00
20/06/2008	J201 On 22-December-14			jSwap	11.6000	11.5990	0.2020	0.2019	0.00
20/06/2008	J201 On 22-December-14			jSwap	11.6000	11.5990	0.2020	0.2019	0.00
20/06/2008	J201 On 22-December-14			jSwap	11.6000	11.5990	0.2020	0.2019	0.00
20/06/2008	J201 On 22-December-14			jSwap	11.6000	11.5990	0.2020	0.2019	0.00
20/06/2008	J201 On 22-December-14			jSwap	11.6000	11.5990	0.2020	0.2019	0.00
20/06/2008	J201 On 22-December-14			jSwap	11.6000	11.5990	0.2020	0.2019	0.00
20/06/2008	J201 On 22-December-14			jSwap	11.6000	11.5990	0.2020	0.2019	0.00
20/06/2008	J203 On 15-September-17			jSwap	11.3300	11.3300	0.2231	0.2229	0.00
20/06/2008	J203 On 15-September-17			jSwap	11.3300	11.3300	0.2231	0.2229	0.00
20/06/2008	J203 On 15-September-17			jSwap	11.3300	11.3300	0.2231	0.2229	0.00
20/06/2008	J203 On 15-September-17			jSwap	11.3300	11.3300	0.2231	0.2229	0.00
20/06/2008	J203 On 15-September-17			jSwap	11.3300	11.3300	0.2231	0.2229	0.00
20/06/2008	J203 On 15-September-17			jSwap	11.3300	11.3300	0.2231	0.2229	0.00
20/06/2008	J203 On 15-September-17			jSwap	11.3300	11.3300	0.2231	0.2229	0.00
20/06/2008	J204 On 21-December-18			jSwap	11.2200	11.2230	0.2418	0.2416	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
20/06/2008	JFRA On 07-May-09			JFra	12.6700	12.6670	0.0306	0.0306	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	12.6670	0.0306	0.0306	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	12.6670	0.0306	0.0306	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	12.6670	0.0306	0.0306	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	12.6670	0.0306	0.0306	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	12.6670	0.0306	0.0306	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	12.6670	0.0306	0.0306	0.00
20/06/2008	JFRA On 07-August-08			JFra	12.4800	12.4830	0.0302	0.0302	0.00
20/06/2008	JFRA On 07-August-08			JFra	12.4800	12.4830	0.0302	0.0302	0.00
20/06/2008	JFRA On 07-August-08			JFra	12.4800	12.4830	0.0302	0.0302	0.00
20/06/2008	JFRA On 07-August-08			JFra	12.4800	12.4830	0.0302	0.0302	0.00
20/06/2008	JFRA On 07-August-08			JFra	12.4800	12.4830	0.0302	0.0302	0.00
20/06/2008	JFRA On 07-August-08			JFra	12.4800	12.4830	0.0302	0.0302	0.00
20/06/2008	JFRA On 07-August-08			JFra	12.4800	12.4830	0.0302	0.0302	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-August-09			JFra	12.6200	12.6150	0.0305	0.0305	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	12.7430	0.0308	0.0308	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	12.7430	0.0308	0.0308	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	12.7430	0.0308	0.0308	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	12.7430	0.0308	0.0308	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	12.7430	0.0308	0.0308	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	12.7430	0.0308	0.0308	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	12.7430	0.0308	0.0308	0.00
20/06/2008	JFRA On 05-November-09			JFra	12.3800	12.3830	0.0299	0.0300	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
20/06/2008	JFRA On 05-November-09			JFra	12.3800	12.3830	0.0299	0.0300	0.00
20/06/2008	JFRA On 05-November-09			JFra	12.3800	12.3830	0.0299	0.0300	0.00
20/06/2008	JFRA On 05-November-09			JFra	12.3800	12.3830	0.0299	0.0300	0.00
20/06/2008	JFRA On 05-November-09			JFra	12.3800	12.3830	0.0299	0.0300	0.00
20/06/2008	JFRA On 05-November-09			JFra	12.3800	12.3830	0.0299	0.0300	0.00
20/06/2008	JFRA On 05-November-09			JFra	12.3800	12.3830	0.0299	0.0300	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 06-November-08			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 05-February-09			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 05-February-09			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 05-February-09			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 05-February-09			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 05-February-09			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 05-February-09			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 05-February-09			JFra	12.7500	0.0000	0.0308	0.0000	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	0.0000	0.0306	0.0000	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	0.0000	0.0306	0.0000	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	0.0000	0.0306	0.0000	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	0.0000	0.0306	0.0000	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	0.0000	0.0306	0.0000	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	0.0000	0.0306	0.0000	0.00
20/06/2008	JFRA On 07-May-09			JFra	12.6700	0.0000	0.0306	0.0000	0.00
20/06/2008	JN02 On 05-February-09			JNote	12.2400	12.2340	0.2132	0.2132	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
20/06/2008	JN02 On 05-February-09			jNote	12.2400	12.2340	0.2132	0.2132	0.00
20/06/2008	JN02 On 05-February-09			jNote	12.2400	12.2340	0.2132	0.2132	0.00
20/06/2008	JN02 On 05-February-09			jNote	12.2400	12.2340	0.2132	0.2132	0.00
20/06/2008	JN02 On 05-February-09			jNote	12.2400	12.2340	0.2132	0.2132	0.00
20/06/2008	JN02 On 05-February-09			jNote	12.2400	12.2340	0.2132	0.2132	0.00
20/06/2008	JN02 On 05-February-09			jNote	12.2400	12.2340	0.2132	0.2132	0.00
20/06/2008	JN02 On 07-August-08			jNote	12.4800	12.4820	0.2172	0.2172	0.00
20/06/2008	JN02 On 07-August-08			jNote	12.4800	12.4820	0.2172	0.2172	0.00
20/06/2008	JN02 On 07-August-08			jNote	12.4800	12.4820	0.2172	0.2172	0.00
20/06/2008	JN02 On 07-August-08			jNote	12.4800	12.4820	0.2172	0.2172	0.00
20/06/2008	JN02 On 07-August-08			jNote	12.4800	12.4820	0.2172	0.2172	0.00
20/06/2008	JN02 On 07-August-08			jNote	12.4800	12.4820	0.2172	0.2172	0.00
20/06/2008	JN02 On 07-August-08			jNote	12.4800	12.4820	0.2172	0.2172	0.00
20/06/2008	JN02 On 06-November-08			jNote	12.3900	12.3900	0.2157	0.2157	0.00
20/06/2008	JN02 On 06-November-08			jNote	12.3900	12.3900	0.2157	0.2157	0.00
20/06/2008	JN02 On 06-November-08			jNote	12.3900	12.3900	0.2157	0.2157	0.00
20/06/2008	JN02 On 06-November-08			jNote	12.3900	12.3900	0.2157	0.2157	0.00
20/06/2008	JN02 On 06-November-08			jNote	12.3900	12.3900	0.2157	0.2157	0.00
20/06/2008	JN02 On 06-November-08			jNote	12.3900	12.3900	0.2157	0.2157	0.00
20/06/2008	JN02 On 06-November-08			jNote	12.3900	12.3900	0.2157	0.2157	0.00
20/06/2008	JN05 On 05-February-09			jNote	11.4300	11.4270	0.4276	0.4275	0.00
20/06/2008	JN05 On 05-February-09			jNote	11.4300	11.4270	0.4276	0.4275	0.00
20/06/2008	JN05 On 05-February-09			jNote	11.4300	11.4270	0.4276	0.4275	0.00
20/06/2008	JN05 On 05-February-09			jNote	11.4300	11.4270	0.4276	0.4275	0.00
20/06/2008	JN05 On 05-February-09			jNote	11.4300	11.4270	0.4276	0.4275	0.00
20/06/2008	JN05 On 05-February-09			jNote	11.4300	11.4270	0.4276	0.4275	0.00
20/06/2008	JN05 On 05-February-09			jNote	11.4300	11.4270	0.4276	0.4275	0.00
20/06/2008	JN05 On 07-August-08			jNote	11.6500	11.6450	0.4321	0.4321	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
20/06/2008	JN05 On 07-August-08			jNote	11.6500	11.6450	0.4321	0.4321	0.00
20/06/2008	JN05 On 07-August-08			jNote	11.6500	11.6450	0.4321	0.4321	0.00
20/06/2008	JN05 On 07-August-08			jNote	11.6500	11.6450	0.4321	0.4321	0.00
20/06/2008	JN05 On 07-August-08			jNote	11.6500	11.6450	0.4321	0.4321	0.00
20/06/2008	JN05 On 07-August-08			jNote	11.6500	11.6450	0.4321	0.4321	0.00
20/06/2008	JN05 On 07-August-08			jNote	11.6500	11.6450	0.4321	0.4321	0.00
20/06/2008	JN05 On 07-November-08			jNote	11.0800	11.1380	0.3985	0.4002	0.00
20/06/2008	JN05 On 07-November-08			jNote	11.0800	11.1380	0.3985	0.4002	0.00
20/06/2008	JN05 On 07-November-08			jNote	11.0800	11.1380	0.3985	0.4002	0.00
20/06/2008	JN05 On 07-November-08			jNote	11.0800	11.1380	0.3985	0.4002	0.00
20/06/2008	JN05 On 07-November-08			jNote	11.0800	11.1380	0.3985	0.4002	0.00
20/06/2008	JN05 On 07-November-08			jNote	11.0800	11.1380	0.3985	0.4002	0.00
20/06/2008	JN05 On 07-November-08			jNote	11.0800	11.1380	0.3985	0.4002	0.00
20/06/2008	JN10 On 05-February-09			jNote	10.8900	10.8850	0.6500	0.6499	0.00
20/06/2008	JN10 On 05-February-09			jNote	10.8900	10.8850	0.6500	0.6499	0.00
20/06/2008	JN10 On 05-February-09			jNote	10.8900	10.8850	0.6500	0.6499	0.00
20/06/2008	JN10 On 05-February-09			jNote	10.8900	10.8850	0.6500	0.6499	0.00
20/06/2008	JN10 On 05-February-09			jNote	10.8900	10.8850	0.6500	0.6499	0.00
20/06/2008	JN10 On 05-February-09			jNote	10.8900	10.8850	0.6500	0.6499	0.00
20/06/2008	JN10 On 05-February-09			jNote	10.8900	10.8850	0.6500	0.6499	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-August-08			jNote	11.0600	11.0560	0.6541	0.6541	0.00
20/06/2008	JN10 On 07-November-08			jNote	10.6200	10.6800	0.6316	0.6339	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
20/06/2008	JN10 On 07-November-08			jNote	10.6200	10.6800	0.6316	0.6339	0.00
20/06/2008	JN10 On 07-November-08			jNote	10.6200	10.6800	0.6316	0.6339	0.00
20/06/2008	JN10 On 07-November-08			jNote	10.6200	10.6800	0.6316	0.6339	0.00
20/06/2008	JN10 On 07-November-08			jNote	10.6200	10.6800	0.6316	0.6339	0.00
20/06/2008	JN10 On 07-November-08			jNote	10.6200	10.6800	0.6316	0.6339	0.00
20/06/2008	JN10 On 07-November-08			jNote	10.6200	10.6800	0.6316	0.6339	0.00
20/06/2008	JROD On 30-June-08			jRod	11.3000	11.2990	0.0092	0.0085	0.00
20/06/2008	JROD On 30-June-08			jRod	11.3000	11.2990	0.0092	0.0085	0.00
20/06/2008	JROD On 30-June-08			jRod	11.3000	11.2990	0.0092	0.0085	0.00
20/06/2008	JROD On 30-June-08			jRod	11.3000	11.2990	0.0092	0.0085	0.00
20/06/2008	JROD On 30-June-08			jRod	11.3000	11.2990	0.0092	0.0085	0.00
20/06/2008	JROD On 30-June-08			jRod	11.3000	11.2990	0.0092	0.0085	0.00
20/06/2008	JROD On 30-June-08			jRod	11.3000	11.2990	0.0092	0.0085	0.00
20/06/2008	JROD On 31-July-08			jRod	11.6600	11.6680	0.0100	0.0094	0.00
20/06/2008	JROD On 31-July-08			jRod	11.6600	11.6680	0.0100	0.0094	0.00
20/06/2008	JROD On 31-July-08			jRod	11.6600	11.6680	0.0100	0.0094	0.00
20/06/2008	JROD On 31-July-08			jRod	11.6600	11.6680	0.0100	0.0094	0.00
20/06/2008	JROD On 31-July-08			jRod	11.6600	11.6680	0.0100	0.0094	0.00
20/06/2008	JROD On 31-July-08			jRod	11.6600	11.6680	0.0100	0.0094	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 29-August-08			jRod	12.0400	12.0530	0.0107	0.0102	0.00
20/06/2008	JROD On 30-September-08			jRod	11.8500	11.8560	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
20/06/2008	JROD On 30-September-08			jRod	11.8500	11.8560	0.0198	0.0193	0.00
20/06/2008	JROD On 30-September-08			jRod	11.8500	11.8560	0.0198	0.0193	0.00
20/06/2008	JROD On 30-September-08			jRod	11.8500	11.8560	0.0198	0.0193	0.00
20/06/2008	JROD On 30-September-08			jRod	11.8500	11.8560	0.0198	0.0193	0.00
20/06/2008	JROD On 30-September-08			jRod	11.8500	11.8560	0.0198	0.0193	0.00
20/06/2008	JROD On 30-September-08			jRod	11.8500	11.8560	0.0198	0.0193	0.00
20/06/2008	JROD On 31-October-08			jRod	12.1300	12.1400	0.0211	0.0206	0.00
20/06/2008	JROD On 31-October-08			jRod	12.1300	12.1400	0.0211	0.0206	0.00
20/06/2008	JROD On 31-October-08			jRod	12.1300	12.1400	0.0211	0.0206	0.00
20/06/2008	JROD On 31-October-08			jRod	12.1300	12.1400	0.0211	0.0206	0.00
20/06/2008	JROD On 31-October-08			jRod	12.1300	12.1400	0.0211	0.0206	0.00
20/06/2008	JROD On 31-October-08			jRod	12.1300	12.1400	0.0211	0.0206	0.00
20/06/2008	JROD On 31-October-08			jRod	12.1300	12.1400	0.0211	0.0206	0.00
20/06/2008	JROD On 28-November-08			jRod	12.3800	12.3900	0.0219	0.0213	0.00
20/06/2008	JROD On 28-November-08			jRod	12.3800	12.3900	0.0219	0.0213	0.00
20/06/2008	JROD On 28-November-08			jRod	12.3800	12.3900	0.0219	0.0213	0.00
20/06/2008	JROD On 28-November-08			jRod	12.3800	12.3900	0.0219	0.0213	0.00
20/06/2008	JROD On 28-November-08			jRod	12.3800	12.3900	0.0219	0.0213	0.00
20/06/2008	JROD On 28-November-08			jRod	12.3800	12.3900	0.0219	0.0213	0.00
20/06/2008	JROD On 28-November-08			jRod	12.3800	12.3900	0.0219	0.0213	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	JROD On 31-December-08			jRod	12.1700	12.1790	0.0312	0.0307	0.00
20/06/2008	OTH1 On 05-February-09			Index Future	247.8400	247.0980	247.8410	247.0980	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
20/06/2008	OTH1 On 05-February-09			Index Future	247.8400	247.0980	247.8410	247.0980	0.00
20/06/2008	OTH1 On 05-February-09			Index Future	247.8400	247.0980	247.8410	247.0980	0.00
20/06/2008	OTH1 On 05-February-09			Index Future	247.8400	247.0980	247.8410	247.0980	0.00
20/06/2008	OTH1 On 05-February-09			Index Future	247.8400	247.0980	247.8410	247.0980	0.00
20/06/2008	OTH1 On 05-February-09			Index Future	247.8400	247.0980	247.8410	247.0980	0.00
20/06/2008	OTH1 On 05-February-09			Index Future	247.8400	247.0980	247.8410	247.0980	0.00
20/06/2008	OTH1 On 07-August-08			Index Future	232.8000	232.0970	232.7960	232.0970	0.00
20/06/2008	OTH1 On 07-August-08			Index Future	232.8000	232.0970	232.7960	232.0970	0.00
20/06/2008	OTH1 On 07-August-08			Index Future	232.8000	232.0970	232.7960	232.0970	0.00
20/06/2008	OTH1 On 07-August-08			Index Future	232.8000	232.0970	232.7960	232.0970	0.00
20/06/2008	OTH1 On 07-August-08			Index Future	232.8000	232.0970	232.7960	232.0970	0.00
20/06/2008	OTH1 On 07-August-08			Index Future	232.8000	232.0970	232.7960	232.0970	0.00
20/06/2008	OTH1 On 07-August-08			Index Future	232.8000	232.0970	232.7960	232.0970	0.00
20/06/2008	OTH1 On 06-November-08			Index Future	239.9500	239.2250	239.9450	239.2250	12.00
20/06/2008	OTH1 On 06-November-08			Index Future	239.9500	239.2250	239.9450	239.2250	12.00
20/06/2008	OTH1 On 06-November-08			Index Future	239.9500	239.2250	239.9450	239.2250	12.00
20/06/2008	OTH1 On 06-November-08			Index Future	239.9500	239.2250	239.9450	239.2250	12.00
20/06/2008	OTH1 On 06-November-08			Index Future	239.9500	239.2250	239.9450	239.2250	12.00
20/06/2008	OTH1 On 06-November-08			Index Future	239.9500	239.2250	239.9450	239.2250	12.00
20/06/2008	OTH1 On 06-November-08			Index Future	239.9500	239.2250	239.9450	239.2250	12.00
20/06/2008	R153 On 05-February-09			Bond Future	11.0400	11.0600	108.5614	108.5330	0.00
20/06/2008	R153 On 05-February-09			Bond Future	11.0400	11.0600	108.5614	108.5330	0.00
20/06/2008	R153 On 05-February-09			Bond Future	11.0400	11.0600	108.5614	108.5330	0.00
20/06/2008	R153 On 05-February-09			Bond Future	11.0400	11.0600	108.5614	108.5330	0.00
20/06/2008	R153 On 05-February-09			Bond Future	11.0400	11.0600	108.5614	108.5330	0.00
20/06/2008	R153 On 05-February-09			Bond Future	11.0400	11.0600	108.5614	108.5330	0.00
20/06/2008	R153 On 05-February-09			Bond Future	11.0400	11.0600	108.5614	108.5330	0.00
20/06/2008	R153 On 07-August-08			Bond Future	11.5100	11.5300	108.4709	108.4346	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
20/06/2008	R153 On 07-August-08			Bond Future	11.5100	11.5300	108.4709	108.4346	7457.00
20/06/2008	R153 On 07-August-08			Bond Future	11.5100	11.5300	108.4709	108.4346	7457.00
20/06/2008	R153 On 07-August-08			Bond Future	11.5100	11.5300	108.4709	108.4346	7457.00
20/06/2008	R153 On 07-August-08			Bond Future	11.5100	11.5300	108.4709	108.4346	7457.00
20/06/2008	R153 On 07-August-08			Bond Future	11.5100	11.5300	108.4709	108.4346	7457.00
20/06/2008	R153 On 07-August-08			Bond Future	11.5100	11.5300	108.4709	108.4346	7457.00
20/06/2008	R153 On 06-November-08			Bond Future	11.3800	11.4000	105.1155	105.0831	0.00
20/06/2008	R153 On 06-November-08			Bond Future	11.3800	11.4000	105.1155	105.0831	0.00
20/06/2008	R153 On 06-November-08			Bond Future	11.3800	11.4000	105.1155	105.0831	0.00
20/06/2008	R153 On 06-November-08			Bond Future	11.3800	11.4000	105.1155	105.0831	0.00
20/06/2008	R153 On 06-November-08			Bond Future	11.3800	11.4000	105.1155	105.0831	0.00
20/06/2008	R153 On 06-November-08			Bond Future	11.3800	11.4000	105.1155	105.0831	0.00
20/06/2008	R153 On 06-November-08			Bond Future	11.3800	11.4000	105.1155	105.0831	0.00
20/06/2008	R157 On 05-February-09			Bond Future	10.1900	10.2400	121.1056	120.8463	2500.00
20/06/2008	R157 On 05-February-09			Bond Future	10.1900	10.2400	121.1056	120.8463	2500.00
20/06/2008	R157 On 05-February-09			Bond Future	10.1900	10.2400	121.1056	120.8463	2500.00
20/06/2008	R157 On 05-February-09			Bond Future	10.1900	10.2400	121.1056	120.8463	2500.00
20/06/2008	R157 On 05-February-09			Bond Future	10.1900	10.2400	121.1056	120.8463	2500.00
20/06/2008	R157 On 05-February-09			Bond Future	10.1900	10.2400	121.1056	120.8463	2500.00
20/06/2008	R157 On 05-February-09			Bond Future	10.1900	10.2400	121.1056	120.8463	2500.00
20/06/2008	R157 On 07-August-08			Bond Future	10.4400	10.4900	120.5454	120.2753	6773.00
20/06/2008	R157 On 07-August-08			Bond Future	10.4400	10.4900	120.5454	120.2753	6773.00
20/06/2008	R157 On 07-August-08			Bond Future	10.4400	10.4900	120.5454	120.2753	6773.00
20/06/2008	R157 On 07-August-08			Bond Future	10.4400	10.4900	120.5454	120.2753	6773.00
20/06/2008	R157 On 07-August-08			Bond Future	10.4400	10.4900	120.5454	120.2753	6773.00
20/06/2008	R157 On 07-August-08			Bond Future	10.4400	10.4900	120.5454	120.2753	6773.00
20/06/2008	R157 On 07-August-08			Bond Future	10.4400	10.4900	120.5454	120.2753	6773.00
20/06/2008	R157 On 06-November-08			Bond Future	10.3400	10.3900	117.3189	117.0544	2520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2008	R157 On 06-November-08			Bond Future	10.3400	10.3900	117.3189	117.0544	2520.00
20/06/2008	R157 On 06-November-08			Bond Future	10.3400	10.3900	117.3189	117.0544	2520.00
20/06/2008	R157 On 06-November-08			Bond Future	10.3400	10.3900	117.3189	117.0544	2520.00
20/06/2008	R157 On 06-November-08			Bond Future	10.3400	10.3900	117.3189	117.0544	2520.00
20/06/2008	R157 On 06-November-08			Bond Future	10.3400	10.3900	117.3189	117.0544	2520.00
20/06/2008	R157 On 06-November-08			Bond Future	10.3400	10.3900	117.3189	117.0544	2520.00
20/06/2008	R186 On 05-February-09			Bond Future	10.0600	10.1200	105.0612	104.5561	2500.00
20/06/2008	R186 On 05-February-09			Bond Future	10.0600	10.1200	105.0612	104.5561	2500.00
20/06/2008	R186 On 05-February-09			Bond Future	10.0600	10.1200	105.0612	104.5561	2500.00
20/06/2008	R186 On 05-February-09			Bond Future	10.0600	10.1200	105.0612	104.5561	2500.00
20/06/2008	R186 On 05-February-09			Bond Future	10.0600	10.1200	105.0612	104.5561	2500.00
20/06/2008	R186 On 05-February-09			Bond Future	10.0600	10.1200	105.0612	104.5561	2500.00
20/06/2008	R186 On 05-February-09			Bond Future	10.0600	10.1200	105.0612	104.5561	2500.00
20/06/2008	R186 On 07-August-08			Bond Future	10.2400	10.3000	103.5983	103.0996	2514.00
20/06/2008	R186 On 07-August-08			Bond Future	10.2400	10.3000	103.5983	103.0996	2514.00
20/06/2008	R186 On 07-August-08			Bond Future	10.2400	10.3000	103.5983	103.0996	2514.00
20/06/2008	R186 On 07-August-08			Bond Future	10.2400	10.3000	103.5983	103.0996	2514.00
20/06/2008	R186 On 07-August-08			Bond Future	10.2400	10.3000	103.5983	103.0996	2514.00
20/06/2008	R186 On 07-August-08			Bond Future	10.2400	10.3000	103.5983	103.0996	2514.00
20/06/2008	R186 On 07-August-08			Bond Future	10.2400	10.3000	103.5983	103.0996	2514.00
20/06/2008	R186 On 06-November-08			Bond Future	10.1600	10.2200	106.8705	106.3691	2500.00
20/06/2008	R186 On 06-November-08			Bond Future	10.1600	10.2200	106.8705	106.3691	2500.00
20/06/2008	R186 On 06-November-08			Bond Future	10.1600	10.2200	106.8705	106.3691	2500.00
20/06/2008	R186 On 06-November-08			Bond Future	10.1600	10.2200	106.8705	106.3691	2500.00
20/06/2008	R186 On 06-November-08			Bond Future	10.1600	10.2200	106.8705	106.3691	2500.00
20/06/2008	R186 On 06-November-08			Bond Future	10.1600	10.2200	106.8705	106.3691	2500.00
20/06/2008	R186 On 06-November-08			Bond Future	10.1600	10.2200	106.8705	106.3691	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
20/06/2008	R196 On 05-February-09			Bond Future	11.6000	11.6290	104.4029	104.4013	0.00
20/06/2008	R196 On 05-February-09			Bond Future	11.6000	11.6290	104.4029	104.4013	0.00
20/06/2008	R196 On 05-February-09			Bond Future	11.6000	11.6290	104.4029	104.4013	0.00
20/06/2008	R196 On 05-February-09			Bond Future	11.6000	11.6290	104.4029	104.4013	0.00
20/06/2008	R196 On 05-February-09			Bond Future	11.6000	11.6290	104.4029	104.4013	0.00
20/06/2008	R196 On 05-February-09			Bond Future	11.6000	11.6290	104.4029	104.4013	0.00
20/06/2008	R196 On 05-February-09			Bond Future	11.6000	11.6290	104.4029	104.4013	0.00
20/06/2008	R196 On 07-August-08			Bond Future	12.1500	12.1800	103.3571	103.3432	0.00
20/06/2008	R196 On 07-August-08			Bond Future	12.1500	12.1800	103.3571	103.3432	0.00
20/06/2008	R196 On 07-August-08			Bond Future	12.1500	12.1800	103.3571	103.3432	0.00
20/06/2008	R196 On 07-August-08			Bond Future	12.1500	12.1800	103.3571	103.3432	0.00
20/06/2008	R196 On 07-August-08			Bond Future	12.1500	12.1800	103.3571	103.3432	0.00
20/06/2008	R196 On 07-August-08			Bond Future	12.1500	12.1800	103.3571	103.3432	0.00
20/06/2008	R196 On 07-August-08			Bond Future	12.1500	12.1800	103.3571	103.3432	0.00
20/06/2008	R196 On 06-November-08			Bond Future	11.9400	11.9740	101.3841	101.3750	0.00
20/06/2008	R196 On 06-November-08			Bond Future	11.9400	11.9740	101.3841	101.3750	0.00
20/06/2008	R196 On 06-November-08			Bond Future	11.9400	11.9740	101.3841	101.3750	0.00
20/06/2008	R196 On 06-November-08			Bond Future	11.9400	11.9740	101.3841	101.3750	0.00
20/06/2008	R196 On 06-November-08			Bond Future	11.9400	11.9740	101.3841	101.3750	0.00
20/06/2008	R196 On 06-November-08			Bond Future	11.9400	11.9740	101.3841	101.3750	0.00
20/06/2008	R196 On 06-November-08			Bond Future	11.9400	11.9740	101.3841	101.3750	0.00
20/06/2008	R201 On 05-February-09			Bond Future	10.2200	10.2700	94.8410	94.6335	0.00
20/06/2008	R201 On 05-February-09			Bond Future	10.2200	10.2700	94.8410	94.6335	0.00
20/06/2008	R201 On 05-February-09			Bond Future	10.2200	10.2700	94.8410	94.6335	0.00
20/06/2008	R201 On 05-February-09			Bond Future	10.2200	10.2700	94.8410	94.6335	0.00
20/06/2008	R201 On 05-February-09			Bond Future	10.2200	10.2700	94.8410	94.6335	0.00
20/06/2008	R201 On 05-February-09			Bond Future	10.2200	10.2700	94.8410	94.6335	0.00
20/06/2008	R201 On 05-February-09			Bond Future	10.2200	10.2700	94.8410	94.6335	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
20/06/2008	R201 On 07-August-08			Bond Future	10.5000	10.5500	93.2490	93.0331	0.00
20/06/2008	R201 On 07-August-08			Bond Future	10.5000	10.5500	93.2490	93.0331	0.00
20/06/2008	R201 On 07-August-08			Bond Future	10.5000	10.5500	93.2490	93.0331	0.00
20/06/2008	R201 On 07-August-08			Bond Future	10.5000	10.5500	93.2490	93.0331	0.00
20/06/2008	R201 On 07-August-08			Bond Future	10.5000	10.5500	93.2490	93.0331	0.00
20/06/2008	R201 On 07-August-08			Bond Future	10.5000	10.5500	93.2490	93.0331	0.00
20/06/2008	R201 On 07-August-08			Bond Future	10.5000	10.5500	93.2490	93.0331	0.00
20/06/2008	R201 On 06-November-08			Bond Future	10.3900	10.4400	96.1165	95.9050	1000.00
20/06/2008	R201 On 06-November-08			Bond Future	10.3900	10.4400	96.1165	95.9050	1000.00
20/06/2008	R201 On 06-November-08			Bond Future	10.3900	10.4400	96.1165	95.9050	1000.00
20/06/2008	R201 On 06-November-08			Bond Future	10.3900	10.4400	96.1165	95.9050	1000.00
20/06/2008	R201 On 06-November-08			Bond Future	10.3900	10.4400	96.1165	95.9050	1000.00
20/06/2008	R201 On 06-November-08			Bond Future	10.3900	10.4400	96.1165	95.9050	1000.00
20/06/2008	R201 On 06-November-08			Bond Future	10.3900	10.4400	96.1165	95.9050	1000.00
20/06/2008	R203 On 05-February-09			Bond Future	10.2000	10.2500	92.3729	92.1123	0.00
20/06/2008	R203 On 05-February-09			Bond Future	10.2000	10.2500	92.3729	92.1123	0.00
20/06/2008	R203 On 05-February-09			Bond Future	10.2000	10.2500	92.3729	92.1123	0.00
20/06/2008	R203 On 05-February-09			Bond Future	10.2000	10.2500	92.3729	92.1123	0.00
20/06/2008	R203 On 05-February-09			Bond Future	10.2000	10.2500	92.3729	92.1123	0.00
20/06/2008	R203 On 05-February-09			Bond Future	10.2000	10.2500	92.3729	92.1123	0.00
20/06/2008	R203 On 05-February-09			Bond Future	10.2000	10.2500	92.3729	92.1123	0.00
20/06/2008	R203 On 07-August-08			Bond Future	10.4400	10.4900	90.6854	90.4215	0.00
20/06/2008	R203 On 07-August-08			Bond Future	10.4400	10.4900	90.6854	90.4215	0.00
20/06/2008	R203 On 07-August-08			Bond Future	10.4400	10.4900	90.6854	90.4215	0.00
20/06/2008	R203 On 07-August-08			Bond Future	10.4400	10.4900	90.6854	90.4215	0.00
20/06/2008	R203 On 07-August-08			Bond Future	10.4400	10.4900	90.6854	90.4215	0.00
20/06/2008	R203 On 07-August-08			Bond Future	10.4400	10.4900	90.6854	90.4215	0.00
20/06/2008	R203 On 07-August-08			Bond Future	10.4400	10.4900	90.6854	90.4215	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
20/06/2008	R203 On 06-November-08			Bond Future	10.3400	10.3900	89.3522	89.0902	0.00
20/06/2008	R203 On 06-November-08			Bond Future	10.3400	10.3900	89.3522	89.0902	0.00
20/06/2008	R203 On 06-November-08			Bond Future	10.3400	10.3900	89.3522	89.0902	0.00
20/06/2008	R203 On 06-November-08			Bond Future	10.3400	10.3900	89.3522	89.0902	0.00
20/06/2008	R203 On 06-November-08			Bond Future	10.3400	10.3900	89.3522	89.0902	0.00
20/06/2008	R203 On 06-November-08			Bond Future	10.3400	10.3900	89.3522	89.0902	0.00
20/06/2008	R203 On 06-November-08			Bond Future	10.3400	10.3900	89.3522	89.0902	0.00
20/06/2008	R204 On 05-February-09			Bond Future	10.1800	10.2400	87.7313	87.3976	0.00
20/06/2008	R204 On 05-February-09			Bond Future	10.1800	10.2400	87.7313	87.3976	0.00
20/06/2008	R204 On 05-February-09			Bond Future	10.1800	10.2400	87.7313	87.3976	0.00
20/06/2008	R204 On 05-February-09			Bond Future	10.1800	10.2400	87.7313	87.3976	0.00
20/06/2008	R204 On 05-February-09			Bond Future	10.1800	10.2400	87.7313	87.3976	0.00
20/06/2008	R204 On 05-February-09			Bond Future	10.1800	10.2400	87.7313	87.3976	0.00
20/06/2008	R204 On 05-February-09			Bond Future	10.1800	10.2400	87.7313	87.3976	0.00
20/06/2008	R204 On 07-August-08			Bond Future	10.4000	10.4600	86.1134	85.7780	3188.00
20/06/2008	R204 On 07-August-08			Bond Future	10.4000	10.4600	86.1134	85.7780	3188.00
20/06/2008	R204 On 07-August-08			Bond Future	10.4000	10.4600	86.1134	85.7780	3188.00
20/06/2008	R204 On 07-August-08			Bond Future	10.4000	10.4600	86.1134	85.7780	3188.00
20/06/2008	R204 On 07-August-08			Bond Future	10.4000	10.4600	86.1134	85.7780	3188.00
20/06/2008	R204 On 07-August-08			Bond Future	10.4000	10.4600	86.1134	85.7780	3188.00
20/06/2008	R204 On 07-August-08			Bond Future	10.4000	10.4600	86.1134	85.7780	3188.00
20/06/2008	R204 On 06-November-08			Bond Future	10.3100	10.3700	88.8123	88.4782	0.00
20/06/2008	R204 On 06-November-08			Bond Future	10.3100	10.3700	88.8123	88.4782	0.00
20/06/2008	R204 On 06-November-08			Bond Future	10.3100	10.3700	88.8123	88.4782	0.00
20/06/2008	R204 On 06-November-08			Bond Future	10.3100	10.3700	88.8123	88.4782	0.00
20/06/2008	R204 On 06-November-08			Bond Future	10.3100	10.3700	88.8123	88.4782	0.00
20/06/2008	R204 On 06-November-08			Bond Future	10.3100	10.3700	88.8123	88.4782	0.00
20/06/2008	R204 On 06-November-08			Bond Future	10.3100	10.3700	88.8123	88.4782	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
20/06/2008	R206 On 05-February-09			Bond Future	10.2600	10.3100	90.0558	89.8788	0.00
20/06/2008	R206 On 05-February-09			Bond Future	10.2600	10.3100	90.0558	89.8788	0.00
20/06/2008	R206 On 05-February-09			Bond Future	10.2600	10.3100	90.0558	89.8788	0.00
20/06/2008	R206 On 05-February-09			Bond Future	10.2600	10.3100	90.0558	89.8788	0.00
20/06/2008	R206 On 05-February-09			Bond Future	10.2600	10.3100	90.0558	89.8788	0.00
20/06/2008	R206 On 05-February-09			Bond Future	10.2600	10.3100	90.0558	89.8788	0.00
20/06/2008	R206 On 05-February-09			Bond Future	10.2600	10.3100	90.0558	89.8788	0.00
20/06/2008	R206 On 07-August-08			Bond Future	10.5900	10.6400	88.0517	87.8657	0.00
20/06/2008	R206 On 07-August-08			Bond Future	10.5900	10.6400	88.0517	87.8657	0.00
20/06/2008	R206 On 07-August-08			Bond Future	10.5900	10.6400	88.0517	87.8657	0.00
20/06/2008	R206 On 07-August-08			Bond Future	10.5900	10.6400	88.0517	87.8657	0.00
20/06/2008	R206 On 07-August-08			Bond Future	10.5900	10.6400	88.0517	87.8657	0.00
20/06/2008	R206 On 07-August-08			Bond Future	10.5900	10.6400	88.0517	87.8657	0.00
20/06/2008	R206 On 07-August-08			Bond Future	10.5900	10.6400	88.0517	87.8657	0.00
20/06/2008	R206 On 06-November-08			Bond Future	10.4600	10.5100	90.7984	90.6170	610.00
20/06/2008	R206 On 06-November-08			Bond Future	10.4600	10.5100	90.7984	90.6170	610.00
20/06/2008	R206 On 06-November-08			Bond Future	10.4600	10.5100	90.7984	90.6170	610.00
20/06/2008	R206 On 06-November-08			Bond Future	10.4600	10.5100	90.7984	90.6170	610.00
20/06/2008	R206 On 06-November-08			Bond Future	10.4600	10.5100	90.7984	90.6170	610.00
20/06/2008	R206 On 06-November-08			Bond Future	10.4600	10.5100	90.7984	90.6170	610.00
20/06/2008	R206 On 06-November-08			Bond Future	10.4600	10.5100	90.7984	90.6170	610.00
20/06/2008	R207 On 05-February-09			Bond Future	10.1900	10.2400	81.3959	81.1145	0.00
20/06/2008	R207 On 05-February-09			Bond Future	10.1900	10.2400	81.3959	81.1145	0.00
20/06/2008	R207 On 05-February-09			Bond Future	10.1900	10.2400	81.3959	81.1145	0.00
20/06/2008	R207 On 05-February-09			Bond Future	10.1900	10.2400	81.3959	81.1145	0.00
20/06/2008	R207 On 05-February-09			Bond Future	10.1900	10.2400	81.3959	81.1145	0.00
20/06/2008	R207 On 05-February-09			Bond Future	10.1900	10.2400	81.3959	81.1145	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
20/06/2008	R207 On 05-February-09			Bond Future	10.1900	10.2400	81.3959	81.1145	0.00
20/06/2008	R207 On 07-August-08			Bond Future	10.3900	10.4400	79.8196	79.5384	0.00
20/06/2008	R207 On 07-August-08			Bond Future	10.3900	10.4400	79.8196	79.5384	0.00
20/06/2008	R207 On 07-August-08			Bond Future	10.3900	10.4400	79.8196	79.5384	0.00
20/06/2008	R207 On 07-August-08			Bond Future	10.3900	10.4400	79.8196	79.5384	0.00
20/06/2008	R207 On 07-August-08			Bond Future	10.3900	10.4400	79.8196	79.5384	0.00
20/06/2008	R207 On 07-August-08			Bond Future	10.3900	10.4400	79.8196	79.5384	0.00
20/06/2008	R207 On 07-August-08			Bond Future	10.3900	10.4400	79.8196	79.5384	0.00
20/06/2008	R207 On 06-November-08			Bond Future	10.3100	10.3600	82.2929	82.0120	0.00
20/06/2008	R207 On 06-November-08			Bond Future	10.3100	10.3600	82.2929	82.0120	0.00
20/06/2008	R207 On 06-November-08			Bond Future	10.3100	10.3600	82.2929	82.0120	0.00
20/06/2008	R207 On 06-November-08			Bond Future	10.3100	10.3600	82.2929	82.0120	0.00
20/06/2008	R207 On 06-November-08			Bond Future	10.3100	10.3600	82.2929	82.0120	0.00
20/06/2008	R207 On 06-November-08			Bond Future	10.3100	10.3600	82.2929	82.0120	0.00
20/06/2008	R207 On 06-November-08			Bond Future	10.3100	10.3600	82.2929	82.0120	0.00
20/06/2008	R209 On 05-February-09			Bond Future	9.8700	9.9310	68.2711	67.8747	0.00
20/06/2008	R209 On 05-February-09			Bond Future	9.8700	9.9310	68.2711	67.8747	0.00
20/06/2008	R209 On 05-February-09			Bond Future	9.8700	9.9310	68.2711	67.8747	0.00
20/06/2008	R209 On 05-February-09			Bond Future	9.8700	9.9310	68.2711	67.8747	0.00
20/06/2008	R209 On 05-February-09			Bond Future	9.8700	9.9310	68.2711	67.8747	0.00
20/06/2008	R209 On 05-February-09			Bond Future	9.8700	9.9310	68.2711	67.8747	0.00
20/06/2008	R209 On 05-February-09			Bond Future	9.8700	9.9310	68.2711	67.8747	0.00
20/06/2008	R209 On 07-August-08			Bond Future	10.0200	10.0800	67.1726	66.7862	6986.00
20/06/2008	R209 On 07-August-08			Bond Future	10.0200	10.0800	67.1726	66.7862	6986.00
20/06/2008	R209 On 07-August-08			Bond Future	10.0200	10.0800	67.1726	66.7862	6986.00
20/06/2008	R209 On 07-August-08			Bond Future	10.0200	10.0800	67.1726	66.7862	6986.00
20/06/2008	R209 On 07-August-08			Bond Future	10.0200	10.0800	67.1726	66.7862	6986.00
20/06/2008	R209 On 07-August-08			Bond Future	10.0200	10.0800	67.1726	66.7862	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
20/06/2008	R209 On 07-August-08			Bond Future	10.0200	10.0800	67.1726	66.7862	6986.00
20/06/2008	R209 On 06-November-08			Bond Future	9.9600	10.0200	66.0596	65.6693	260.00
20/06/2008	R209 On 06-November-08			Bond Future	9.9600	10.0200	66.0596	65.6693	260.00
20/06/2008	R209 On 06-November-08			Bond Future	9.9600	10.0200	66.0596	65.6693	260.00
20/06/2008	R209 On 06-November-08			Bond Future	9.9600	10.0200	66.0596	65.6693	260.00
20/06/2008	R209 On 06-November-08			Bond Future	9.9600	10.0200	66.0596	65.6693	260.00
20/06/2008	R209 On 06-November-08			Bond Future	9.9600	10.0200	66.0596	65.6693	260.00
20/06/2008	R209 On 06-November-08			Bond Future	9.9600	10.0200	66.0596	65.6693	260.00
20/06/2008	TRT1 On 05-February-09			Index Future	261.8100	261.2190	261.8070	261.2190	0.00
20/06/2008	TRT1 On 05-February-09			Index Future	261.8100	261.2190	261.8070	261.2190	0.00
20/06/2008	TRT1 On 05-February-09			Index Future	261.8100	261.2190	261.8070	261.2190	0.00
20/06/2008	TRT1 On 05-February-09			Index Future	261.8100	261.2190	261.8070	261.2190	0.00
20/06/2008	TRT1 On 05-February-09			Index Future	261.8100	261.2190	261.8070	261.2190	0.00
20/06/2008	TRT1 On 05-February-09			Index Future	261.8100	261.2190	261.8070	261.2190	0.00
20/06/2008	TRT1 On 05-February-09			Index Future	261.8100	261.2190	261.8070	261.2190	0.00
20/06/2008	TRT1 On 07-August-08			Index Future	245.9100	245.3610	245.9140	245.3610	0.00
20/06/2008	TRT1 On 07-August-08			Index Future	245.9100	245.3610	245.9140	245.3610	0.00
20/06/2008	TRT1 On 07-August-08			Index Future	245.9100	245.3610	245.9140	245.3610	0.00
20/06/2008	TRT1 On 07-August-08			Index Future	245.9100	245.3610	245.9140	245.3610	0.00
20/06/2008	TRT1 On 07-August-08			Index Future	245.9100	245.3610	245.9140	245.3610	0.00
20/06/2008	TRT1 On 07-August-08			Index Future	245.9100	245.3610	245.9140	245.3610	0.00
20/06/2008	TRT1 On 06-November-08			Index Future	253.4700	252.8960	253.4660	252.8960	400.00
20/06/2008	TRT1 On 06-November-08			Index Future	253.4700	252.8960	253.4660	252.8960	400.00
20/06/2008	TRT1 On 06-November-08			Index Future	253.4700	252.8960	253.4660	252.8960	400.00
20/06/2008	TRT1 On 06-November-08			Index Future	253.4700	252.8960	253.4660	252.8960	400.00
20/06/2008	TRT1 On 06-November-08			Index Future	253.4700	252.8960	253.4660	252.8960	400.00
20/06/2008	TRT1 On 06-November-08			Index Future	253.4700	252.8960	253.4660	252.8960	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
20/06/2008	TRT1 On 06-November-08			Index Future	253.4700	252.8960	253.4660	252.8960	400.00
20/06/2008	ZAAD On 16-March-09			Currency Future	7.9000	7.8118	7.8983	7.8118	0.00
20/06/2008	ZAAD On 16-March-09			Currency Future	7.9000	7.8118	7.8983	7.8118	0.00
20/06/2008	ZAAD On 16-March-09			Currency Future	7.9000	7.8118	7.8983	7.8118	0.00
20/06/2008	ZAAD On 16-March-09			Currency Future	7.9000	7.8118	7.8983	7.8118	0.00
20/06/2008	ZAAD On 16-March-09			Currency Future	7.9000	7.8118	7.8983	7.8118	0.00
20/06/2008	ZAAD On 16-March-09			Currency Future	7.9000	7.8118	7.8983	7.8118	0.00
20/06/2008	ZAAD On 16-March-09			Currency Future	7.9000	7.8118	7.8983	7.8118	0.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 15-September-08			Currency Future	7.7200	7.6332	7.7199	7.6332	500.00
20/06/2008	ZAAD On 12-December-08			Currency Future	7.8100	7.7230	7.8093	7.7230	1190.00
20/06/2008	ZAAD On 12-December-08			Currency Future	7.8100	7.7230	7.8093	7.7230	1190.00
20/06/2008	ZAAD On 12-December-08			Currency Future	7.8100	7.7230	7.8093	7.7230	1190.00
20/06/2008	ZAAD On 12-December-08			Currency Future	7.8100	7.7230	7.8093	7.7230	1190.00
20/06/2008	ZAAD On 12-December-08			Currency Future	7.8100	7.7230	7.8093	7.7230	1190.00
20/06/2008	ZAAD On 12-December-08			Currency Future	7.8100	7.7230	7.8093	7.7230	1190.00
20/06/2008	ZAAD On 12-December-08			Currency Future	7.8100	7.7230	7.8093	7.7230	1190.00