



# Derivatives Weekly Statistics Report

From 2008/07/21 To 2008/07/25

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2008	\$ / R On 16-March-09			Currency Future	8.0400	8.0632	8.0350	8.0632	6203.00
25/07/2008	\$ / R On 16-March-09			Currency Future	8.0400	8.0632	8.0350	8.0632	6203.00
25/07/2008	\$ / R On 16-March-09			Currency Future	8.0400	8.0632	8.0350	8.0632	6203.00
25/07/2008	\$ / R On 16-March-09			Currency Future	8.0400	8.0632	8.0350	8.0632	6203.00
25/07/2008	\$ / R On 16-March-09			Currency Future	8.0400	8.0632	8.0350	8.0632	6203.00
25/07/2008	\$ / R On 16-March-09			Currency Future	8.0400	8.0632	8.0350	8.0632	6203.00
25/07/2008	\$ / R On 16-March-09			Currency Future	8.0400	8.0632	8.0350	8.0632	6203.00
25/07/2008	\$ / R On 15-September-08			Currency Future	7.6900	7.7173	7.6881	7.7173	181605.00
25/07/2008	\$ / R On 15-September-08			Currency Future	7.6900	7.7173	7.6881	7.7173	181605.00
25/07/2008	\$ / R On 15-September-08			Currency Future	7.6900	7.7173	7.6881	7.7173	181605.00
25/07/2008	\$ / R On 15-September-08			Currency Future	7.6900	7.7173	7.6881	7.7173	181605.00
25/07/2008	\$ / R On 15-September-08			Currency Future	7.6900	7.7173	7.6881	7.7173	181605.00
25/07/2008	\$ / R On 15-September-08			Currency Future	7.6900	7.7173	7.6881	7.7173	181605.00
25/07/2008	\$ / R On 15-September-08			Currency Future	7.6900	7.7173	7.6881	7.7173	181605.00
25/07/2008	\$ / R On 12-December-08			Currency Future	7.8600	7.8863	7.8582	7.8863	82345.00
25/07/2008	\$ / R On 12-December-08			Currency Future	7.8600	7.8863	7.8582	7.8863	82345.00
25/07/2008	\$ / R On 12-December-08			Currency Future	7.8600	7.8863	7.8582	7.8863	82345.00
25/07/2008	\$ / R On 12-December-08			Currency Future	7.8600	7.8863	7.8582	7.8863	82345.00
25/07/2008	\$ / R On 12-December-08			Currency Future	7.8600	7.8863	7.8582	7.8863	82345.00
25/07/2008	\$ / R On 12-December-08			Currency Future	7.8600	7.8863	7.8582	7.8863	82345.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2008	\$ / R On 12-December-08			Currency Future	7.8600	7.8863	7.8582	7.8863	82345.00
25/07/2008	£ / R On 16-March-09			Currency Future	15.7200	15.7304	15.7164	15.7304	4303.00
25/07/2008	£ / R On 16-March-09			Currency Future	15.7200	15.7304	15.7164	15.7304	4303.00
25/07/2008	£ / R On 16-March-09			Currency Future	15.7200	15.7304	15.7164	15.7304	4303.00
25/07/2008	£ / R On 16-March-09			Currency Future	15.7200	15.7304	15.7164	15.7304	4303.00
25/07/2008	£ / R On 16-March-09			Currency Future	15.7200	15.7304	15.7164	15.7304	4303.00
25/07/2008	£ / R On 16-March-09			Currency Future	15.7200	15.7304	15.7164	15.7304	4303.00
25/07/2008	£ / R On 16-March-09			Currency Future	15.7200	15.7304	15.7164	15.7304	4303.00
25/07/2008	£ / R On 15-September-08			Currency Future	15.2300	15.2454	15.2272	15.2454	2317.00
25/07/2008	£ / R On 15-September-08			Currency Future	15.2300	15.2454	15.2272	15.2454	2317.00
25/07/2008	£ / R On 15-September-08			Currency Future	15.2300	15.2454	15.2272	15.2454	2317.00
25/07/2008	£ / R On 15-September-08			Currency Future	15.2300	15.2454	15.2272	15.2454	2317.00
25/07/2008	£ / R On 15-September-08			Currency Future	15.2300	15.2454	15.2272	15.2454	2317.00
25/07/2008	£ / R On 15-September-08			Currency Future	15.2300	15.2454	15.2272	15.2454	2317.00
25/07/2008	£ / R On 15-September-08			Currency Future	15.2300	15.2454	15.2272	15.2454	2317.00
25/07/2008	£ / R On 12-December-08			Currency Future	15.4600	15.4770	15.4624	15.4770	2426.00
25/07/2008	£ / R On 12-December-08			Currency Future	15.4600	15.4770	15.4624	15.4770	2426.00
25/07/2008	£ / R On 12-December-08			Currency Future	15.4600	15.4770	15.4624	15.4770	2426.00
25/07/2008	£ / R On 12-December-08			Currency Future	15.4600	15.4770	15.4624	15.4770	2426.00
25/07/2008	£ / R On 12-December-08			Currency Future	15.4600	15.4770	15.4624	15.4770	2426.00
25/07/2008	£ / R On 12-December-08			Currency Future	15.4600	15.4770	15.4624	15.4770	2426.00
25/07/2008	£ / R On 12-December-08			Currency Future	15.4600	15.4770	15.4624	15.4770	2426.00
25/07/2008	€ / R On 16-March-09			Currency Future	12.4500	12.4872	12.4480	12.4872	799.00
25/07/2008	€ / R On 16-March-09			Currency Future	12.4500	12.4872	12.4480	12.4872	799.00
25/07/2008	€ / R On 16-March-09			Currency Future	12.4500	12.4872	12.4480	12.4872	799.00
25/07/2008	€ / R On 16-March-09			Currency Future	12.4500	12.4872	12.4480	12.4872	799.00
25/07/2008	€ / R On 16-March-09			Currency Future	12.4500	12.4872	12.4480	12.4872	799.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2008	€ / R On 16-March-09			Currency Future	12.4500	12.4872	12.4480	12.4872	799.00
25/07/2008	€ / R On 16-March-09			Currency Future	12.4500	12.4872	12.4480	12.4872	799.00
25/07/2008	€ / R On 15-September-08			Currency Future	12.0200	12.0598	12.0190	12.0598	18543.00
25/07/2008	€ / R On 15-September-08			Currency Future	12.0200	12.0598	12.0190	12.0598	18543.00
25/07/2008	€ / R On 15-September-08			Currency Future	12.0200	12.0598	12.0190	12.0598	18543.00
25/07/2008	€ / R On 15-September-08			Currency Future	12.0200	12.0598	12.0190	12.0598	18543.00
25/07/2008	€ / R On 15-September-08			Currency Future	12.0200	12.0598	12.0190	12.0598	18543.00
25/07/2008	€ / R On 15-September-08			Currency Future	12.0200	12.0598	12.0190	12.0598	18543.00
25/07/2008	€ / R On 15-September-08			Currency Future	12.0200	12.0598	12.0190	12.0598	18543.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	€ / R On 12-December-08			Currency Future	12.2300	12.2661	12.2274	12.2661	16915.00
25/07/2008	ALBI On 05-February-09			Index Future	271.9000	271.9630	271.8970	271.9630	0.00
25/07/2008	ALBI On 05-February-09			Index Future	271.9000	271.9630	271.8970	271.9630	0.00
25/07/2008	ALBI On 05-February-09			Index Future	271.9000	271.9630	271.8970	271.9630	0.00
25/07/2008	ALBI On 05-February-09			Index Future	271.9000	271.9630	271.8970	271.9630	0.00
25/07/2008	ALBI On 05-February-09			Index Future	271.9000	271.9630	271.8970	271.9630	0.00
25/07/2008	ALBI On 05-February-09			Index Future	271.9000	271.9630	271.8970	271.9630	0.00
25/07/2008	ALBI On 05-February-09			Index Future	271.9000	271.9630	271.8970	271.9630	0.00
25/07/2008	ALBI On 07-August-08			Index Future	256.6200	256.2240	256.6150	256.2240	0.00
25/07/2008	ALBI On 07-August-08			Index Future	256.6200	256.2240	256.6150	256.2240	0.00
25/07/2008	ALBI On 07-August-08			Index Future	256.6200	256.2240	256.6150	256.2240	0.00
25/07/2008	ALBI On 07-August-08			Index Future	256.6200	256.2240	256.6150	256.2240	0.00
25/07/2008	ALBI On 07-August-08			Index Future	256.6200	256.2240	256.6150	256.2240	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
25/07/2008	ALBI On 07-August-08			Index Future	256.6200	256.2240	256.6150	256.2240	0.00
25/07/2008	ALBI On 07-August-08			Index Future	256.6200	256.2240	256.6150	256.2240	0.00
25/07/2008	ALBI On 06-November-08			Index Future	264.2900	263.8895	264.2915	263.8895	594.00
25/07/2008	ALBI On 06-November-08			Index Future	264.2900	263.8895	264.2915	263.8895	594.00
25/07/2008	ALBI On 06-November-08			Index Future	264.2900	263.8895	264.2915	263.8895	594.00
25/07/2008	ALBI On 06-November-08			Index Future	264.2900	263.8895	264.2915	263.8895	594.00
25/07/2008	ALBI On 06-November-08			Index Future	264.2900	263.8895	264.2915	263.8895	594.00
25/07/2008	ALBI On 06-November-08			Index Future	264.2900	263.8895	264.2915	263.8895	594.00
25/07/2008	ALBI On 06-November-08			Index Future	264.2900	263.8895	264.2915	263.8895	594.00
25/07/2008	CRD1 On 05-February-09			Index Future	117.5400	117.4140	117.5380	117.4140	0.00
25/07/2008	CRD1 On 05-February-09			Index Future	117.5400	117.4140	117.5380	117.4140	0.00
25/07/2008	CRD1 On 05-February-09			Index Future	117.5400	117.4140	117.5380	117.4140	0.00
25/07/2008	CRD1 On 05-February-09			Index Future	117.5400	117.4140	117.5380	117.4140	0.00
25/07/2008	CRD1 On 05-February-09			Index Future	117.5400	117.4140	117.5380	117.4140	0.00
25/07/2008	CRD1 On 05-February-09			Index Future	117.5400	117.4140	117.5380	117.4140	0.00
25/07/2008	CRD1 On 05-February-09			Index Future	117.5400	117.4140	117.5380	117.4140	0.00
25/07/2008	CRD1 On 07-August-08			Index Future	110.6900	110.5760	110.6920	110.5760	0.00
25/07/2008	CRD1 On 07-August-08			Index Future	110.6900	110.5760	110.6920	110.5760	0.00
25/07/2008	CRD1 On 07-August-08			Index Future	110.6900	110.5760	110.6920	110.5760	0.00
25/07/2008	CRD1 On 07-August-08			Index Future	110.6900	110.5760	110.6920	110.5760	0.00
25/07/2008	CRD1 On 07-August-08			Index Future	110.6900	110.5760	110.6920	110.5760	0.00
25/07/2008	CRD1 On 07-August-08			Index Future	110.6900	110.5760	110.6920	110.5760	0.00
25/07/2008	CRD1 On 06-November-08			Index Future	114.0000	113.8840	114.0040	113.8840	6.00
25/07/2008	CRD1 On 06-November-08			Index Future	114.0000	113.8840	114.0040	113.8840	6.00
25/07/2008	CRD1 On 06-November-08			Index Future	114.0000	113.8840	114.0040	113.8840	6.00
25/07/2008	CRD1 On 06-November-08			Index Future	114.0000	113.8840	114.0040	113.8840	6.00
25/07/2008	CRD1 On 06-November-08			Index Future	114.0000	113.8840	114.0040	113.8840	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
25/07/2008	CRD1 On 06-November-08			Index Future	114.0000	113.8840	114.0040	113.8840	6.00
25/07/2008	CRD1 On 06-November-08			Index Future	114.0000	113.8840	114.0040	113.8840	6.00
25/07/2008	GOVI On 05-February-09			jGovi	275.1600	274.7470	275.1640	274.7470	356.00
25/07/2008	GOVI On 05-February-09			jGovi	275.1600	274.7470	275.1640	274.7470	356.00
25/07/2008	GOVI On 05-February-09			jGovi	275.1600	274.7470	275.1640	274.7470	356.00
25/07/2008	GOVI On 05-February-09			jGovi	275.1600	274.7470	275.1640	274.7470	356.00
25/07/2008	GOVI On 05-February-09			jGovi	275.1600	274.7470	275.1640	274.7470	356.00
25/07/2008	GOVI On 05-February-09			jGovi	275.1600	274.7470	275.1640	274.7470	356.00
25/07/2008	GOVI On 07-August-08			jGovi	259.1400	258.7455	259.1390	258.7455	297.00
25/07/2008	GOVI On 07-August-08			jGovi	259.1400	258.7455	259.1390	258.7455	297.00
25/07/2008	GOVI On 07-August-08			jGovi	259.1400	258.7455	259.1390	258.7455	297.00
25/07/2008	GOVI On 07-August-08			jGovi	259.1400	258.7455	259.1390	258.7455	297.00
25/07/2008	GOVI On 07-August-08			jGovi	259.1400	258.7455	259.1390	258.7455	297.00
25/07/2008	GOVI On 07-August-08			jGovi	259.1400	258.7455	259.1390	258.7455	297.00
25/07/2008	GOVI On 07-August-08			jGovi	259.1400	258.7455	259.1390	258.7455	297.00
25/07/2008	GOVI On 06-November-08			jGovi	266.8900	266.4870	266.8920	266.4870	60.00
25/07/2008	GOVI On 06-November-08			jGovi	266.8900	266.4870	266.8920	266.4870	60.00
25/07/2008	GOVI On 06-November-08			jGovi	266.8900	266.4870	266.8920	266.4870	60.00
25/07/2008	GOVI On 06-November-08			jGovi	266.8900	266.4870	266.8920	266.4870	60.00
25/07/2008	GOVI On 06-November-08			jGovi	266.8900	266.4870	266.8920	266.4870	60.00
25/07/2008	GOVI On 06-November-08			jGovi	266.8900	266.4870	266.8920	266.4870	60.00
25/07/2008	GOVI On 06-November-08			jGovi	266.8900	266.4870	266.8920	266.4870	60.00
25/07/2008	ILBI On 05-February-09			Index Future	348.5000	348.4650	348.5040	348.4650	0.00
25/07/2008	ILBI On 05-February-09			Index Future	348.5000	348.4650	348.5040	348.4650	0.00
25/07/2008	ILBI On 05-February-09			Index Future	348.5000	348.4650	348.5040	348.4650	0.00
25/07/2008	ILBI On 05-February-09			Index Future	348.5000	348.4650	348.5040	348.4650	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
25/07/2008	ILBI On 05-February-09			Index Future	348.5000	348.4650	348.5040	348.4650	0.00
25/07/2008	ILBI On 05-February-09			Index Future	348.5000	348.4650	348.5040	348.4650	0.00
25/07/2008	ILBI On 05-February-09			Index Future	348.5000	348.4650	348.5040	348.4650	0.00
25/07/2008	ILBI On 07-August-08			Index Future	328.1400	327.7860	328.1395	327.7860	1.00
25/07/2008	ILBI On 07-August-08			Index Future	328.1400	327.7860	328.1395	327.7860	1.00
25/07/2008	ILBI On 07-August-08			Index Future	328.1400	327.7860	328.1395	327.7860	1.00
25/07/2008	ILBI On 07-August-08			Index Future	328.1400	327.7860	328.1395	327.7860	1.00
25/07/2008	ILBI On 07-August-08			Index Future	328.1400	327.7860	328.1395	327.7860	1.00
25/07/2008	ILBI On 07-August-08			Index Future	328.1400	327.7860	328.1395	327.7860	1.00
25/07/2008	ILBI On 07-August-08			Index Future	328.1400	327.7860	328.1395	327.7860	1.00
25/07/2008	ILBI On 06-November-08			Index Future	338.1900	338.1580	338.1940	338.1580	0.00
25/07/2008	ILBI On 06-November-08			Index Future	338.1900	338.1580	338.1940	338.1580	0.00
25/07/2008	ILBI On 06-November-08			Index Future	338.1900	338.1580	338.1940	338.1580	0.00
25/07/2008	ILBI On 06-November-08			Index Future	338.1900	338.1580	338.1940	338.1580	0.00
25/07/2008	ILBI On 06-November-08			Index Future	338.1900	338.1580	338.1940	338.1580	0.00
25/07/2008	ILBI On 06-November-08			Index Future	338.1900	338.1580	338.1940	338.1580	0.00
25/07/2008	J153 On 31-August-10			jSwap	11.6900	11.6850	0.0927	0.0926	0.00
25/07/2008	J153 On 31-August-10			jSwap	11.6900	11.6850	0.0927	0.0926	0.00
25/07/2008	J153 On 31-August-10			jSwap	11.6900	11.6850	0.0927	0.0926	0.00
25/07/2008	J153 On 31-August-10			jSwap	11.6900	11.6850	0.0927	0.0926	0.00
25/07/2008	J153 On 31-August-10			jSwap	11.6900	11.6850	0.0927	0.0926	0.00
25/07/2008	J153 On 31-August-10			jSwap	11.6900	11.6850	0.0927	0.0926	0.00
25/07/2008	J153 On 31-August-10			jSwap	11.6900	11.6850	0.0927	0.0926	0.00
25/07/2008	J157 On 15-September-15			jSwap	10.5300	10.5700	0.0671	0.0692	0.00
25/07/2008	J157 On 15-September-15			jSwap	10.5300	10.5700	0.0671	0.0692	0.00
25/07/2008	J157 On 15-September-15			jSwap	10.5300	10.5700	0.0671	0.0692	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
25/07/2008	J157 On 15-September-15			jSwap	10.5300	10.5700	0.0671	0.0692	0.00
25/07/2008	J157 On 15-September-15			jSwap	10.5300	10.5700	0.0671	0.0692	0.00
25/07/2008	J157 On 15-September-15			jSwap	10.5300	10.5700	0.0671	0.0692	0.00
25/07/2008	J157 On 15-September-15			jSwap	10.5300	10.5700	0.0671	0.0692	0.00
25/07/2008	J186 On 21-December-26			jSwap	9.6900	9.6920	0.1850	0.1849	0.00
25/07/2008	J186 On 21-December-26			jSwap	9.6900	9.6920	0.1850	0.1849	0.00
25/07/2008	J186 On 21-December-26			jSwap	9.6900	9.6920	0.1850	0.1849	0.00
25/07/2008	J186 On 21-December-26			jSwap	9.6900	9.6920	0.1850	0.1849	0.00
25/07/2008	J186 On 21-December-26			jSwap	9.6900	9.6920	0.1850	0.1849	0.00
25/07/2008	J186 On 21-December-26			jSwap	9.6900	9.6920	0.1850	0.1849	0.00
25/07/2008	J186 On 21-December-26			jSwap	9.6900	9.6920	0.1850	0.1849	0.00
25/07/2008	J201 On 22-December-14			jSwap	10.6100	10.6060	0.1432	0.1431	0.00
25/07/2008	J201 On 22-December-14			jSwap	10.6100	10.6060	0.1432	0.1431	0.00
25/07/2008	J201 On 22-December-14			jSwap	10.6100	10.6060	0.1432	0.1431	0.00
25/07/2008	J201 On 22-December-14			jSwap	10.6100	10.6060	0.1432	0.1431	0.00
25/07/2008	J201 On 22-December-14			jSwap	10.6100	10.6060	0.1432	0.1431	0.00
25/07/2008	J201 On 22-December-14			jSwap	10.6100	10.6060	0.1432	0.1431	0.00
25/07/2008	J201 On 22-December-14			jSwap	10.6100	10.6060	0.1432	0.1431	0.00
25/07/2008	J203 On 15-September-17			jSwap	10.3500	10.3860	0.1745	0.1764	0.00
25/07/2008	J203 On 15-September-17			jSwap	10.3500	10.3860	0.1745	0.1764	0.00
25/07/2008	J203 On 15-September-17			jSwap	10.3500	10.3860	0.1745	0.1764	0.00
25/07/2008	J203 On 15-September-17			jSwap	10.3500	10.3860	0.1745	0.1764	0.00
25/07/2008	J203 On 15-September-17			jSwap	10.3500	10.3860	0.1745	0.1764	0.00
25/07/2008	J203 On 15-September-17			jSwap	10.3500	10.3860	0.1745	0.1764	0.00
25/07/2008	J203 On 15-September-17			jSwap	10.3500	10.3860	0.1745	0.1764	0.00
25/07/2008	J204 On 21-December-18			jSwap	10.2000	10.2030	0.1710	0.1709	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
25/07/2008	JFRA On 07-May-09			jFra	11.6200	11.6140	0.0282	0.0281	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	11.6140	0.0282	0.0281	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	11.6140	0.0282	0.0281	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	11.6140	0.0282	0.0281	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	11.6140	0.0282	0.0281	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	11.6140	0.0282	0.0281	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	11.6140	0.0282	0.0281	0.00
25/07/2008	JFRA On 07-August-08			jFra	12.2800	12.3520	0.0297	0.0299	0.00
25/07/2008	JFRA On 07-August-08			jFra	12.2800	12.3520	0.0297	0.0299	0.00
25/07/2008	JFRA On 07-August-08			jFra	12.2800	12.3520	0.0297	0.0299	0.00
25/07/2008	JFRA On 07-August-08			jFra	12.2800	12.3520	0.0297	0.0299	0.00
25/07/2008	JFRA On 07-August-08			jFra	12.2800	12.3520	0.0297	0.0299	0.00
25/07/2008	JFRA On 07-August-08			jFra	12.2800	12.3520	0.0297	0.0299	0.00
25/07/2008	JFRA On 07-August-08			jFra	12.2800	12.3520	0.0297	0.0299	0.00
25/07/2008	JFRA On 06-August-09			jFra	11.2300	11.2110	0.0272	0.0272	0.00
25/07/2008	JFRA On 06-August-09			jFra	11.2300	11.2110	0.0272	0.0272	0.00
25/07/2008	JFRA On 06-August-09			jFra	11.2300	11.2110	0.0272	0.0272	0.00
25/07/2008	JFRA On 06-August-09			jFra	11.2300	11.2110	0.0272	0.0272	0.00
25/07/2008	JFRA On 06-August-09			jFra	11.2300	11.2110	0.0272	0.0272	0.00
25/07/2008	JFRA On 06-August-09			jFra	11.2300	11.2110	0.0272	0.0272	0.00
25/07/2008	JFRA On 06-August-09			jFra	11.2300	11.2110	0.0272	0.0272	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	12.2430	0.0296	0.0296	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	12.2430	0.0296	0.0296	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	12.2430	0.0296	0.0296	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	12.2430	0.0296	0.0296	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	12.2430	0.0296	0.0296	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	12.2430	0.0296	0.0296	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	12.2430	0.0296	0.0296	0.00
25/07/2008	JFRA On 05-November-09			jFra	10.9100	10.9120	0.0265	0.0265	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
25/07/2008	JFRA On 05-November-09			jFra	10.9100	10.9120	0.0265	0.0265	0.00
25/07/2008	JFRA On 05-November-09			jFra	10.9100	10.9120	0.0265	0.0265	0.00
25/07/2008	JFRA On 05-November-09			jFra	10.9100	10.9120	0.0265	0.0265	0.00
25/07/2008	JFRA On 05-November-09			jFra	10.9100	10.9120	0.0265	0.0265	0.00
25/07/2008	JFRA On 05-November-09			jFra	10.9100	10.9120	0.0265	0.0265	0.00
25/07/2008	JFRA On 05-November-09			jFra	10.9100	10.9120	0.0265	0.0265	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 06-November-08			jFra	12.2400	0.0000	0.0296	0.0000	0.00
25/07/2008	JFRA On 05-February-09			jFra	12.0600	0.0000	0.0292	0.0000	0.00
25/07/2008	JFRA On 05-February-09			jFra	12.0600	0.0000	0.0292	0.0000	0.00
25/07/2008	JFRA On 05-February-09			jFra	12.0600	0.0000	0.0292	0.0000	0.00
25/07/2008	JFRA On 05-February-09			jFra	12.0600	0.0000	0.0292	0.0000	0.00
25/07/2008	JFRA On 05-February-09			jFra	12.0600	0.0000	0.0292	0.0000	0.00
25/07/2008	JFRA On 05-February-09			jFra	12.0600	0.0000	0.0292	0.0000	0.00
25/07/2008	JFRA On 05-February-09			jFra	12.0600	0.0000	0.0292	0.0000	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	0.0000	0.0282	0.0000	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	0.0000	0.0282	0.0000	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	0.0000	0.0282	0.0000	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	0.0000	0.0282	0.0000	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	0.0000	0.0282	0.0000	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	0.0000	0.0282	0.0000	0.00
25/07/2008	JFRA On 07-May-09			jFra	11.6200	0.0000	0.0282	0.0000	0.00
25/07/2008	JN02 On 05-February-09			jNote	10.9500	10.9460	0.1932	0.1932	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
25/07/2008	JN02 On 05-February-09			jNote	10.9500	10.9460	0.1932	0.1932	0.00
25/07/2008	JN02 On 05-February-09			jNote	10.9500	10.9460	0.1932	0.1932	0.00
25/07/2008	JN02 On 05-February-09			jNote	10.9500	10.9460	0.1932	0.1932	0.00
25/07/2008	JN02 On 05-February-09			jNote	10.9500	10.9460	0.1932	0.1932	0.00
25/07/2008	JN02 On 05-February-09			jNote	10.9500	10.9460	0.1932	0.1932	0.00
25/07/2008	JN02 On 05-February-09			jNote	10.9500	10.9460	0.1932	0.1932	0.00
25/07/2008	JN02 On 07-August-08			jNote	11.4700	11.4670	0.2013	0.2012	0.00
25/07/2008	JN02 On 07-August-08			jNote	11.4700	11.4670	0.2013	0.2012	0.00
25/07/2008	JN02 On 07-August-08			jNote	11.4700	11.4670	0.2013	0.2012	0.00
25/07/2008	JN02 On 07-August-08			jNote	11.4700	11.4670	0.2013	0.2012	0.00
25/07/2008	JN02 On 07-August-08			jNote	11.4700	11.4670	0.2013	0.2012	0.00
25/07/2008	JN02 On 07-August-08			jNote	11.4700	11.4670	0.2013	0.2012	0.00
25/07/2008	JN02 On 07-August-08			jNote	11.4700	11.4670	0.2013	0.2012	0.00
25/07/2008	JN02 On 06-November-08			jNote	11.2200	11.2160	0.1974	0.1973	0.00
25/07/2008	JN02 On 06-November-08			jNote	11.2200	11.2160	0.1974	0.1973	0.00
25/07/2008	JN02 On 06-November-08			jNote	11.2200	11.2160	0.1974	0.1973	0.00
25/07/2008	JN02 On 06-November-08			jNote	11.2200	11.2160	0.1974	0.1973	0.00
25/07/2008	JN02 On 06-November-08			jNote	11.2200	11.2160	0.1974	0.1973	0.00
25/07/2008	JN02 On 06-November-08			jNote	11.2200	11.2160	0.1974	0.1973	0.00
25/07/2008	JN02 On 06-November-08			jNote	11.2200	11.2160	0.1974	0.1973	0.00
25/07/2008	JN05 On 05-February-09			jNote	10.2900	10.2890	0.3959	0.3959	0.00
25/07/2008	JN05 On 05-February-09			jNote	10.2900	10.2890	0.3959	0.3959	0.00
25/07/2008	JN05 On 05-February-09			jNote	10.2900	10.2890	0.3959	0.3959	0.00
25/07/2008	JN05 On 05-February-09			jNote	10.2900	10.2890	0.3959	0.3959	0.00
25/07/2008	JN05 On 05-February-09			jNote	10.2900	10.2890	0.3959	0.3959	0.00
25/07/2008	JN05 On 05-February-09			jNote	10.2900	10.2890	0.3959	0.3959	0.00
25/07/2008	JN05 On 05-February-09			jNote	10.2900	10.2890	0.3959	0.3959	0.00
25/07/2008	JN05 On 07-August-08			jNote	10.5800	10.5820	0.4022	0.4022	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
25/07/2008	JN05 On 07-August-08			jNote	10.5800	10.5820	0.4022	0.4022	0.00
25/07/2008	JN05 On 07-August-08			jNote	10.5800	10.5820	0.4022	0.4022	0.00
25/07/2008	JN05 On 07-August-08			jNote	10.5800	10.5820	0.4022	0.4022	0.00
25/07/2008	JN05 On 07-August-08			jNote	10.5800	10.5820	0.4022	0.4022	0.00
25/07/2008	JN05 On 07-August-08			jNote	10.5800	10.5820	0.4022	0.4022	0.00
25/07/2008	JN05 On 07-August-08			jNote	10.5800	10.5820	0.4022	0.4022	0.00
25/07/2008	JN05 On 07-November-08			jNote	10.2100	10.1980	0.3756	0.3754	0.00
25/07/2008	JN05 On 07-November-08			jNote	10.2100	10.1980	0.3756	0.3754	0.00
25/07/2008	JN05 On 07-November-08			jNote	10.2100	10.1980	0.3756	0.3754	0.00
25/07/2008	JN05 On 07-November-08			jNote	10.2100	10.1980	0.3756	0.3754	0.00
25/07/2008	JN05 On 07-November-08			jNote	10.2100	10.1980	0.3756	0.3754	0.00
25/07/2008	JN05 On 07-November-08			jNote	10.2100	10.1980	0.3756	0.3754	0.00
25/07/2008	JN05 On 07-November-08			jNote	10.2100	10.1980	0.3756	0.3754	0.00
25/07/2008	JN10 On 05-February-09			jNote	9.8500	9.8450	0.6150	0.6150	0.00
25/07/2008	JN10 On 05-February-09			jNote	9.8500	9.8450	0.6150	0.6150	0.00
25/07/2008	JN10 On 05-February-09			jNote	9.8500	9.8450	0.6150	0.6150	0.00
25/07/2008	JN10 On 05-February-09			jNote	9.8500	9.8450	0.6150	0.6150	0.00
25/07/2008	JN10 On 05-February-09			jNote	9.8500	9.8450	0.6150	0.6150	0.00
25/07/2008	JN10 On 05-February-09			jNote	9.8500	9.8450	0.6150	0.6150	0.00
25/07/2008	JN10 On 05-February-09			jNote	9.8500	9.8450	0.6150	0.6150	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-August-08			jNote	10.0600	10.0630	0.6208	0.6207	0.00
25/07/2008	JN10 On 07-November-08			jNote	9.7900	9.7810	0.6032	0.6032	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
25/07/2008	JN10 On 07-November-08			jNote	9.7900	9.7810	0.6032	0.6032	0.00
25/07/2008	JN10 On 07-November-08			jNote	9.7900	9.7810	0.6032	0.6032	0.00
25/07/2008	JN10 On 07-November-08			jNote	9.7900	9.7810	0.6032	0.6032	0.00
25/07/2008	JN10 On 07-November-08			jNote	9.7900	9.7810	0.6032	0.6032	0.00
25/07/2008	JN10 On 07-November-08			jNote	9.7900	9.7810	0.6032	0.6032	0.00
25/07/2008	JN10 On 07-November-08			jNote	9.7900	9.7810	0.6032	0.6032	0.00
25/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	0.0099	0.0092	0.00
25/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	0.0099	0.0092	0.00
25/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	0.0099	0.0092	0.00
25/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	0.0099	0.0092	0.00
25/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	0.0099	0.0092	0.00
25/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	0.0099	0.0092	0.00
25/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	0.0099	0.0092	0.00
25/07/2008	JROD On 29-August-08			jRod	11.7900	11.7930	0.0103	0.0097	0.00
25/07/2008	JROD On 29-August-08			jRod	11.7900	11.7930	0.0103	0.0097	0.00
25/07/2008	JROD On 29-August-08			jRod	11.7900	11.7930	0.0103	0.0097	0.00
25/07/2008	JROD On 29-August-08			jRod	11.7900	11.7930	0.0103	0.0097	0.00
25/07/2008	JROD On 29-August-08			jRod	11.7900	11.7930	0.0103	0.0097	0.00
25/07/2008	JROD On 29-August-08			jRod	11.7900	11.7930	0.0103	0.0097	0.00
25/07/2008	JROD On 29-August-08			jRod	11.7900	11.7930	0.0103	0.0097	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 30-September-08			jRod	12.0600	12.0740	0.0109	0.0103	0.00
25/07/2008	JROD On 31-October-08			jRod	11.9300	11.9390	0.0204	0.0198	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
25/07/2008	JROD On 31-October-08			jRod	11.9300	11.9390	0.0204	0.0198	0.00
25/07/2008	JROD On 31-October-08			jRod	11.9300	11.9390	0.0204	0.0198	0.00
25/07/2008	JROD On 31-October-08			jRod	11.9300	11.9390	0.0204	0.0198	0.00
25/07/2008	JROD On 31-October-08			jRod	11.9300	11.9390	0.0204	0.0198	0.00
25/07/2008	JROD On 31-October-08			jRod	11.9300	11.9390	0.0204	0.0198	0.00
25/07/2008	JROD On 31-October-08			jRod	11.9300	11.9390	0.0204	0.0198	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 28-November-08			jRod	12.1600	12.1700	0.0211	0.0205	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	JROD On 31-December-08			jRod	12.3800	12.3880	0.0221	0.0216	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 05-February-09			Index Future	259.0900	258.6870	259.0870	258.6870	0.00
25/07/2008	OTH1 On 07-August-08			Index Future	244.0000	243.6210	243.9980	243.6210	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
25/07/2008	OTH1 On 07-August-08			Index Future	244.0000	243.6210	243.9980	243.6210	0.00
25/07/2008	OTH1 On 07-August-08			Index Future	244.0000	243.6210	243.9980	243.6210	0.00
25/07/2008	OTH1 On 07-August-08			Index Future	244.0000	243.6210	243.9980	243.6210	0.00
25/07/2008	OTH1 On 07-August-08			Index Future	244.0000	243.6210	243.9980	243.6210	0.00
25/07/2008	OTH1 On 07-August-08			Index Future	244.0000	243.6210	243.9980	243.6210	0.00
25/07/2008	OTH1 On 07-August-08			Index Future	244.0000	243.6210	243.9980	243.6210	0.00
25/07/2008	OTH1 On 06-November-08			Index Future	251.3000	250.9100	251.2980	250.9100	9.00
25/07/2008	OTH1 On 06-November-08			Index Future	251.3000	250.9100	251.2980	250.9100	9.00
25/07/2008	OTH1 On 06-November-08			Index Future	251.3000	250.9100	251.2980	250.9100	9.00
25/07/2008	OTH1 On 06-November-08			Index Future	251.3000	250.9100	251.2980	250.9100	9.00
25/07/2008	OTH1 On 06-November-08			Index Future	251.3000	250.9100	251.2980	250.9100	9.00
25/07/2008	OTH1 On 06-November-08			Index Future	251.3000	250.9100	251.2980	250.9100	9.00
25/07/2008	OTH1 On 06-November-08			Index Future	251.3000	250.9100	251.2980	250.9100	9.00
25/07/2008	R153 On 05-February-09			Bond Future	10.0100	10.0210	110.0352	110.0193	0.00
25/07/2008	R153 On 05-February-09			Bond Future	10.0100	10.0210	110.0352	110.0193	0.00
25/07/2008	R153 On 05-February-09			Bond Future	10.0100	10.0210	110.0352	110.0193	0.00
25/07/2008	R153 On 05-February-09			Bond Future	10.0100	10.0210	110.0352	110.0193	0.00
25/07/2008	R153 On 05-February-09			Bond Future	10.0100	10.0210	110.0352	110.0193	0.00
25/07/2008	R153 On 05-February-09			Bond Future	10.0100	10.0210	110.0352	110.0193	0.00
25/07/2008	R153 On 05-February-09			Bond Future	10.0100	10.0210	110.0352	110.0193	0.00
25/07/2008	R153 On 07-August-08			Bond Future	10.6100	10.6150	110.1270	110.1121	15298.00
25/07/2008	R153 On 07-August-08			Bond Future	10.6100	10.6150	110.1270	110.1121	15298.00
25/07/2008	R153 On 07-August-08			Bond Future	10.6100	10.6150	110.1270	110.1121	15298.00
25/07/2008	R153 On 07-August-08			Bond Future	10.6100	10.6150	110.1270	110.1121	15298.00
25/07/2008	R153 On 07-August-08			Bond Future	10.6100	10.6150	110.1270	110.1121	15298.00
25/07/2008	R153 On 07-August-08			Bond Future	10.6100	10.6150	110.1270	110.1121	15298.00
25/07/2008	R153 On 07-August-08			Bond Future	10.6100	10.6150	110.1270	110.1121	15298.00
25/07/2008	R153 On 06-November-08			Bond Future	10.3600	10.3720	106.7817	106.7652	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
25/07/2008	R153 On 06-November-08			Bond Future	10.3600	10.3720	106.7817	106.7652	0.00
25/07/2008	R153 On 06-November-08			Bond Future	10.3600	10.3720	106.7817	106.7652	0.00
25/07/2008	R153 On 06-November-08			Bond Future	10.3600	10.3720	106.7817	106.7652	0.00
25/07/2008	R153 On 06-November-08			Bond Future	10.3600	10.3720	106.7817	106.7652	0.00
25/07/2008	R153 On 06-November-08			Bond Future	10.3600	10.3720	106.7817	106.7652	0.00
25/07/2008	R153 On 06-November-08			Bond Future	10.3600	10.3720	106.7817	106.7652	0.00
25/07/2008	R157 On 05-February-09			Bond Future	9.4400	9.4700	125.0991	124.9255	5000.00
25/07/2008	R157 On 05-February-09			Bond Future	9.4400	9.4700	125.0991	124.9255	5000.00
25/07/2008	R157 On 05-February-09			Bond Future	9.4400	9.4700	125.0991	124.9255	5000.00
25/07/2008	R157 On 05-February-09			Bond Future	9.4400	9.4700	125.0991	124.9255	5000.00
25/07/2008	R157 On 05-February-09			Bond Future	9.4400	9.4700	125.0991	124.9255	5000.00
25/07/2008	R157 On 05-February-09			Bond Future	9.4400	9.4700	125.0991	124.9255	5000.00
25/07/2008	R157 On 05-February-09			Bond Future	9.4400	9.4700	125.0991	124.9255	5000.00
25/07/2008	R157 On 07-August-08			Bond Future	9.6500	9.6790	124.9330	124.7626	6202.00
25/07/2008	R157 On 07-August-08			Bond Future	9.6500	9.6790	124.9330	124.7626	6202.00
25/07/2008	R157 On 07-August-08			Bond Future	9.6500	9.6790	124.9330	124.7626	6202.00
25/07/2008	R157 On 07-August-08			Bond Future	9.6500	9.6790	124.9330	124.7626	6202.00
25/07/2008	R157 On 07-August-08			Bond Future	9.6500	9.6790	124.9330	124.7626	6202.00
25/07/2008	R157 On 07-August-08			Bond Future	9.6500	9.6790	124.9330	124.7626	6202.00
25/07/2008	R157 On 07-August-08			Bond Future	9.6500	9.6790	124.9330	124.7626	6202.00
25/07/2008	R157 On 06-November-08			Bond Future	9.5600	9.5870	121.5740	121.4019	2550.00
25/07/2008	R157 On 06-November-08			Bond Future	9.5600	9.5870	121.5740	121.4019	2550.00
25/07/2008	R157 On 06-November-08			Bond Future	9.5600	9.5870	121.5740	121.4019	2550.00
25/07/2008	R157 On 06-November-08			Bond Future	9.5600	9.5870	121.5740	121.4019	2550.00
25/07/2008	R157 On 06-November-08			Bond Future	9.5600	9.5870	121.5740	121.4019	2550.00
25/07/2008	R157 On 06-November-08			Bond Future	9.5600	9.5870	121.5740	121.4019	2550.00
25/07/2008	R157 On 06-November-08			Bond Future	9.5600	9.5870	121.5740	121.4019	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
25/07/2008	R186 On 05-February-09			Bond Future	9.1800	9.2230	112.9133	112.5266	2500.00
25/07/2008	R186 On 05-February-09			Bond Future	9.1800	9.2230	112.9133	112.5266	2500.00
25/07/2008	R186 On 05-February-09			Bond Future	9.1800	9.2230	112.9133	112.5266	2500.00
25/07/2008	R186 On 05-February-09			Bond Future	9.1800	9.2230	112.9133	112.5266	2500.00
25/07/2008	R186 On 05-February-09			Bond Future	9.1800	9.2230	112.9133	112.5266	2500.00
25/07/2008	R186 On 05-February-09			Bond Future	9.1800	9.2230	112.9133	112.5266	2500.00
25/07/2008	R186 On 05-February-09			Bond Future	9.1800	9.2230	112.9133	112.5266	2500.00
25/07/2008	R186 On 07-August-08			Bond Future	9.3700	9.4080	111.2913	110.9279	2604.00
25/07/2008	R186 On 07-August-08			Bond Future	9.3700	9.4080	111.2913	110.9279	2604.00
25/07/2008	R186 On 07-August-08			Bond Future	9.3700	9.4080	111.2913	110.9279	2604.00
25/07/2008	R186 On 07-August-08			Bond Future	9.3700	9.4080	111.2913	110.9279	2604.00
25/07/2008	R186 On 07-August-08			Bond Future	9.3700	9.4080	111.2913	110.9279	2604.00
25/07/2008	R186 On 07-August-08			Bond Future	9.3700	9.4080	111.2913	110.9279	2604.00
25/07/2008	R186 On 07-August-08			Bond Future	9.3700	9.4080	111.2913	110.9279	2604.00
25/07/2008	R186 On 06-November-08			Bond Future	9.2800	9.3190	114.6947	114.3198	2500.00
25/07/2008	R186 On 06-November-08			Bond Future	9.2800	9.3190	114.6947	114.3198	2500.00
25/07/2008	R186 On 06-November-08			Bond Future	9.2800	9.3190	114.6947	114.3198	2500.00
25/07/2008	R186 On 06-November-08			Bond Future	9.2800	9.3190	114.6947	114.3198	2500.00
25/07/2008	R186 On 06-November-08			Bond Future	9.2800	9.3190	114.6947	114.3198	2500.00
25/07/2008	R186 On 06-November-08			Bond Future	9.2800	9.3190	114.6947	114.3198	2500.00
25/07/2008	R186 On 06-November-08			Bond Future	9.2800	9.3190	114.6947	114.3198	2500.00
25/07/2008	R196 On 05-February-09			Bond Future	11.0400	11.2020	104.4313	104.4231	0.00
25/07/2008	R196 On 05-February-09			Bond Future	11.0400	11.2020	104.4313	104.4231	0.00
25/07/2008	R196 On 05-February-09			Bond Future	11.0400	11.2020	104.4313	104.4231	0.00
25/07/2008	R196 On 05-February-09			Bond Future	11.0400	11.2020	104.4313	104.4231	0.00
25/07/2008	R196 On 05-February-09			Bond Future	11.0400	11.2020	104.4313	104.4231	0.00
25/07/2008	R196 On 05-February-09			Bond Future	11.0400	11.2020	104.4313	104.4231	0.00
25/07/2008	R196 On 05-February-09			Bond Future	11.0400	11.2020	104.4313	104.4231	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
25/07/2008	R196 On 07-August-08			Bond Future	11.9400	12.0790	103.4651	103.3951	0.00
25/07/2008	R196 On 07-August-08			Bond Future	11.9400	12.0790	103.4651	103.3951	0.00
25/07/2008	R196 On 07-August-08			Bond Future	11.9400	12.0790	103.4651	103.3951	0.00
25/07/2008	R196 On 07-August-08			Bond Future	11.9400	12.0790	103.4651	103.3951	0.00
25/07/2008	R196 On 07-August-08			Bond Future	11.9400	12.0790	103.4651	103.3951	0.00
25/07/2008	R196 On 07-August-08			Bond Future	11.9400	12.0790	103.4651	103.3951	0.00
25/07/2008	R196 On 07-August-08			Bond Future	11.9400	12.0790	103.4651	103.3951	0.00
25/07/2008	R196 On 06-November-08			Bond Future	11.5500	11.7230	101.4991	101.4484	0.00
25/07/2008	R196 On 06-November-08			Bond Future	11.5500	11.7230	101.4991	101.4484	0.00
25/07/2008	R196 On 06-November-08			Bond Future	11.5500	11.7230	101.4991	101.4484	0.00
25/07/2008	R196 On 06-November-08			Bond Future	11.5500	11.7230	101.4991	101.4484	0.00
25/07/2008	R196 On 06-November-08			Bond Future	11.5500	11.7230	101.4991	101.4484	0.00
25/07/2008	R196 On 06-November-08			Bond Future	11.5500	11.7230	101.4991	101.4484	0.00
25/07/2008	R196 On 06-November-08			Bond Future	11.5500	11.7230	101.4991	101.4484	0.00
25/07/2008	R201 On 05-February-09			Bond Future	9.4700	9.5040	98.0149	97.8764	0.00
25/07/2008	R201 On 05-February-09			Bond Future	9.4700	9.5040	98.0149	97.8764	0.00
25/07/2008	R201 On 05-February-09			Bond Future	9.4700	9.5040	98.0149	97.8764	0.00
25/07/2008	R201 On 05-February-09			Bond Future	9.4700	9.5040	98.0149	97.8764	0.00
25/07/2008	R201 On 05-February-09			Bond Future	9.4700	9.5040	98.0149	97.8764	0.00
25/07/2008	R201 On 05-February-09			Bond Future	9.4700	9.5040	98.0149	97.8764	0.00
25/07/2008	R201 On 05-February-09			Bond Future	9.4700	9.5040	98.0149	97.8764	0.00
25/07/2008	R201 On 07-August-08			Bond Future	9.7600	9.7850	96.5378	96.4069	0.00
25/07/2008	R201 On 07-August-08			Bond Future	9.7600	9.7850	96.5378	96.4069	0.00
25/07/2008	R201 On 07-August-08			Bond Future	9.7600	9.7850	96.5378	96.4069	0.00
25/07/2008	R201 On 07-August-08			Bond Future	9.7600	9.7850	96.5378	96.4069	0.00
25/07/2008	R201 On 07-August-08			Bond Future	9.7600	9.7850	96.5378	96.4069	0.00
25/07/2008	R201 On 07-August-08			Bond Future	9.7600	9.7850	96.5378	96.4069	0.00
25/07/2008	R201 On 07-August-08			Bond Future	9.7600	9.7850	96.5378	96.4069	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
25/07/2008	R201 On 06-November-08			Bond Future	9.6200	9.6540	99.4336	99.3009	1000.00
25/07/2008	R201 On 06-November-08			Bond Future	9.6200	9.6540	99.4336	99.3009	1000.00
25/07/2008	R201 On 06-November-08			Bond Future	9.6200	9.6540	99.4336	99.3009	1000.00
25/07/2008	R201 On 06-November-08			Bond Future	9.6200	9.6540	99.4336	99.3009	1000.00
25/07/2008	R201 On 06-November-08			Bond Future	9.6200	9.6540	99.4336	99.3009	1000.00
25/07/2008	R201 On 06-November-08			Bond Future	9.6200	9.6540	99.4336	99.3009	1000.00
25/07/2008	R201 On 06-November-08			Bond Future	9.6200	9.6540	99.4336	99.3009	1000.00
25/07/2008	R203 On 05-February-09			Bond Future	9.3800	9.4070	96.8151	96.6428	0.00
25/07/2008	R203 On 05-February-09			Bond Future	9.3800	9.4070	96.8151	96.6428	0.00
25/07/2008	R203 On 05-February-09			Bond Future	9.3800	9.4070	96.8151	96.6428	0.00
25/07/2008	R203 On 05-February-09			Bond Future	9.3800	9.4070	96.8151	96.6428	0.00
25/07/2008	R203 On 05-February-09			Bond Future	9.3800	9.4070	96.8151	96.6428	0.00
25/07/2008	R203 On 05-February-09			Bond Future	9.3800	9.4070	96.8151	96.6428	0.00
25/07/2008	R203 On 05-February-09			Bond Future	9.3800	9.4070	96.8151	96.6428	0.00
25/07/2008	R203 On 07-August-08			Bond Future	9.6200	9.6450	95.1903	95.0266	0.00
25/07/2008	R203 On 07-August-08			Bond Future	9.6200	9.6450	95.1903	95.0266	0.00
25/07/2008	R203 On 07-August-08			Bond Future	9.6200	9.6450	95.1903	95.0266	0.00
25/07/2008	R203 On 07-August-08			Bond Future	9.6200	9.6450	95.1903	95.0266	0.00
25/07/2008	R203 On 07-August-08			Bond Future	9.6200	9.6450	95.1903	95.0266	0.00
25/07/2008	R203 On 07-August-08			Bond Future	9.6200	9.6450	95.1903	95.0266	0.00
25/07/2008	R203 On 07-August-08			Bond Future	9.6200	9.6450	95.1903	95.0266	0.00
25/07/2008	R203 On 06-November-08			Bond Future	9.5000	9.5320	93.9004	93.7324	0.00
25/07/2008	R203 On 06-November-08			Bond Future	9.5000	9.5320	93.9004	93.7324	0.00
25/07/2008	R203 On 06-November-08			Bond Future	9.5000	9.5320	93.9004	93.7324	0.00
25/07/2008	R203 On 06-November-08			Bond Future	9.5000	9.5320	93.9004	93.7324	0.00
25/07/2008	R203 On 06-November-08			Bond Future	9.5000	9.5320	93.9004	93.7324	0.00
25/07/2008	R203 On 06-November-08			Bond Future	9.5000	9.5320	93.9004	93.7324	0.00
25/07/2008	R203 On 06-November-08			Bond Future	9.5000	9.5320	93.9004	93.7324	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
25/07/2008	R204 On 05-February-09			Bond Future	9.3600	9.4040	92.4566	92.2058	0.00
25/07/2008	R204 On 05-February-09			Bond Future	9.3600	9.4040	92.4566	92.2058	0.00
25/07/2008	R204 On 05-February-09			Bond Future	9.3600	9.4040	92.4566	92.2058	0.00
25/07/2008	R204 On 05-February-09			Bond Future	9.3600	9.4040	92.4566	92.2058	0.00
25/07/2008	R204 On 05-February-09			Bond Future	9.3600	9.4040	92.4566	92.2058	0.00
25/07/2008	R204 On 05-February-09			Bond Future	9.3600	9.4040	92.4566	92.2058	0.00
25/07/2008	R204 On 05-February-09			Bond Future	9.3600	9.4040	92.4566	92.2058	0.00
25/07/2008	R204 On 07-August-08			Bond Future	9.5900	9.6260	90.8395	90.6049	3188.00
25/07/2008	R204 On 07-August-08			Bond Future	9.5900	9.6260	90.8395	90.6049	3188.00
25/07/2008	R204 On 07-August-08			Bond Future	9.5900	9.6260	90.8395	90.6049	3188.00
25/07/2008	R204 On 07-August-08			Bond Future	9.5900	9.6260	90.8395	90.6049	3188.00
25/07/2008	R204 On 07-August-08			Bond Future	9.5900	9.6260	90.8395	90.6049	3188.00
25/07/2008	R204 On 07-August-08			Bond Future	9.5900	9.6260	90.8395	90.6049	3188.00
25/07/2008	R204 On 07-August-08			Bond Future	9.5900	9.6260	90.8395	90.6049	3188.00
25/07/2008	R204 On 06-November-08			Bond Future	9.4800	9.5210	93.6188	93.3730	0.00
25/07/2008	R204 On 06-November-08			Bond Future	9.4800	9.5210	93.6188	93.3730	0.00
25/07/2008	R204 On 06-November-08			Bond Future	9.4800	9.5210	93.6188	93.3730	0.00
25/07/2008	R204 On 06-November-08			Bond Future	9.4800	9.5210	93.6188	93.3730	0.00
25/07/2008	R204 On 06-November-08			Bond Future	9.4800	9.5210	93.6188	93.3730	0.00
25/07/2008	R204 On 06-November-08			Bond Future	9.4800	9.5210	93.6188	93.3730	0.00
25/07/2008	R204 On 06-November-08			Bond Future	9.4800	9.5210	93.6188	93.3730	0.00
25/07/2008	R206 On 05-February-09			Bond Future	9.4500	9.4980	92.9696	92.8076	0.00
25/07/2008	R206 On 05-February-09			Bond Future	9.4500	9.4980	92.9696	92.8076	0.00
25/07/2008	R206 On 05-February-09			Bond Future	9.4500	9.4980	92.9696	92.8076	0.00
25/07/2008	R206 On 05-February-09			Bond Future	9.4500	9.4980	92.9696	92.8076	0.00
25/07/2008	R206 On 05-February-09			Bond Future	9.4500	9.4980	92.9696	92.8076	0.00
25/07/2008	R206 On 05-February-09			Bond Future	9.4500	9.4980	92.9696	92.8076	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
25/07/2008	R206 On 05-February-09			Bond Future	9.4500	9.4980	92.9696	92.8076	0.00
25/07/2008	R206 On 07-August-08			Bond Future	9.8000	9.8400	91.0538	90.9025	0.00
25/07/2008	R206 On 07-August-08			Bond Future	9.8000	9.8400	91.0538	90.9025	0.00
25/07/2008	R206 On 07-August-08			Bond Future	9.8000	9.8400	91.0538	90.9025	0.00
25/07/2008	R206 On 07-August-08			Bond Future	9.8000	9.8400	91.0538	90.9025	0.00
25/07/2008	R206 On 07-August-08			Bond Future	9.8000	9.8400	91.0538	90.9025	0.00
25/07/2008	R206 On 07-August-08			Bond Future	9.8000	9.8400	91.0538	90.9025	0.00
25/07/2008	R206 On 07-August-08			Bond Future	9.8000	9.8400	91.0538	90.9025	0.00
25/07/2008	R206 On 06-November-08			Bond Future	9.6400	9.6820	93.8377	93.6825	610.00
25/07/2008	R206 On 06-November-08			Bond Future	9.6400	9.6820	93.8377	93.6825	610.00
25/07/2008	R206 On 06-November-08			Bond Future	9.6400	9.6820	93.8377	93.6825	610.00
25/07/2008	R206 On 06-November-08			Bond Future	9.6400	9.6820	93.8377	93.6825	610.00
25/07/2008	R206 On 06-November-08			Bond Future	9.6400	9.6820	93.8377	93.6825	610.00
25/07/2008	R206 On 06-November-08			Bond Future	9.6400	9.6820	93.8377	93.6825	610.00
25/07/2008	R206 On 06-November-08			Bond Future	9.6400	9.6820	93.8377	93.6825	610.00
25/07/2008	R207 On 05-February-09			Bond Future	9.3800	9.4200	86.1540	85.8989	0.00
25/07/2008	R207 On 05-February-09			Bond Future	9.3800	9.4200	86.1540	85.8989	0.00
25/07/2008	R207 On 05-February-09			Bond Future	9.3800	9.4200	86.1540	85.8989	0.00
25/07/2008	R207 On 05-February-09			Bond Future	9.3800	9.4200	86.1540	85.8989	0.00
25/07/2008	R207 On 05-February-09			Bond Future	9.3800	9.4200	86.1540	85.8989	0.00
25/07/2008	R207 On 05-February-09			Bond Future	9.3800	9.4200	86.1540	85.8989	0.00
25/07/2008	R207 On 05-February-09			Bond Future	9.3800	9.4200	86.1540	85.8989	0.00
25/07/2008	R207 On 07-August-08			Bond Future	9.5900	9.6270	84.5212	84.2840	0.00
25/07/2008	R207 On 07-August-08			Bond Future	9.5900	9.6270	84.5212	84.2840	0.00
25/07/2008	R207 On 07-August-08			Bond Future	9.5900	9.6270	84.5212	84.2840	0.00
25/07/2008	R207 On 07-August-08			Bond Future	9.5900	9.6270	84.5212	84.2840	0.00
25/07/2008	R207 On 07-August-08			Bond Future	9.5900	9.6270	84.5212	84.2840	0.00
25/07/2008	R207 On 07-August-08			Bond Future	9.5900	9.6270	84.5212	84.2840	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
25/07/2008	R207 On 07-August-08			Bond Future	9.5900	9.6270	84.5212	84.2840	0.00
25/07/2008	R207 On 06-November-08			Bond Future	9.4900	9.5290	87.1076	86.8584	0.00
25/07/2008	R207 On 06-November-08			Bond Future	9.4900	9.5290	87.1076	86.8584	0.00
25/07/2008	R207 On 06-November-08			Bond Future	9.4900	9.5290	87.1076	86.8584	0.00
25/07/2008	R207 On 06-November-08			Bond Future	9.4900	9.5290	87.1076	86.8584	0.00
25/07/2008	R207 On 06-November-08			Bond Future	9.4900	9.5290	87.1076	86.8584	0.00
25/07/2008	R207 On 06-November-08			Bond Future	9.4900	9.5290	87.1076	86.8584	0.00
25/07/2008	R207 On 06-November-08			Bond Future	9.4900	9.5290	87.1076	86.8584	0.00
25/07/2008	R209 On 05-February-09			Bond Future	8.9400	8.9920	74.9767	74.5797	0.00
25/07/2008	R209 On 05-February-09			Bond Future	8.9400	8.9920	74.9767	74.5797	0.00
25/07/2008	R209 On 05-February-09			Bond Future	8.9400	8.9920	74.9767	74.5797	0.00
25/07/2008	R209 On 05-February-09			Bond Future	8.9400	8.9920	74.9767	74.5797	0.00
25/07/2008	R209 On 05-February-09			Bond Future	8.9400	8.9920	74.9767	74.5797	0.00
25/07/2008	R209 On 05-February-09			Bond Future	8.9400	8.9920	74.9767	74.5797	0.00
25/07/2008	R209 On 05-February-09			Bond Future	8.9400	8.9920	74.9767	74.5797	0.00
25/07/2008	R209 On 07-August-08			Bond Future	9.1000	9.1500	73.6339	73.2550	6986.00
25/07/2008	R209 On 07-August-08			Bond Future	9.1000	9.1500	73.6339	73.2550	6986.00
25/07/2008	R209 On 07-August-08			Bond Future	9.1000	9.1500	73.6339	73.2550	6986.00
25/07/2008	R209 On 07-August-08			Bond Future	9.1000	9.1500	73.6339	73.2550	6986.00
25/07/2008	R209 On 07-August-08			Bond Future	9.1000	9.1500	73.6339	73.2550	6986.00
25/07/2008	R209 On 07-August-08			Bond Future	9.1000	9.1500	73.6339	73.2550	6986.00
25/07/2008	R209 On 07-August-08			Bond Future	9.1000	9.1500	73.6339	73.2550	6986.00
25/07/2008	R209 On 06-November-08			Bond Future	9.0200	9.0730	72.7180	72.3341	260.00
25/07/2008	R209 On 06-November-08			Bond Future	9.0200	9.0730	72.7180	72.3341	260.00
25/07/2008	R209 On 06-November-08			Bond Future	9.0200	9.0730	72.7180	72.3341	260.00
25/07/2008	R209 On 06-November-08			Bond Future	9.0200	9.0730	72.7180	72.3341	260.00
25/07/2008	R209 On 06-November-08			Bond Future	9.0200	9.0730	72.7180	72.3341	260.00
25/07/2008	R209 On 06-November-08			Bond Future	9.0200	9.0730	72.7180	72.3341	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
25/07/2008	R209 On 06-November-08			Bond Future	9.0200	9.0730	72.7180	72.3341	260.00
25/07/2008	TRT1 On 05-February-09			Index Future	271.5300	271.1180	271.5290	271.1180	0.00
25/07/2008	TRT1 On 05-February-09			Index Future	271.5300	271.1180	271.5290	271.1180	0.00
25/07/2008	TRT1 On 05-February-09			Index Future	271.5300	271.1180	271.5290	271.1180	0.00
25/07/2008	TRT1 On 05-February-09			Index Future	271.5300	271.1180	271.5290	271.1180	0.00
25/07/2008	TRT1 On 05-February-09			Index Future	271.5300	271.1180	271.5290	271.1180	0.00
25/07/2008	TRT1 On 05-February-09			Index Future	271.5300	271.1180	271.5290	271.1180	0.00
25/07/2008	TRT1 On 05-February-09			Index Future	271.5300	271.1180	271.5290	271.1180	0.00
25/07/2008	TRT1 On 07-August-08			Index Future	255.7200	255.3280	255.7160	255.3280	0.00
25/07/2008	TRT1 On 07-August-08			Index Future	255.7200	255.3280	255.7160	255.3280	0.00
25/07/2008	TRT1 On 07-August-08			Index Future	255.7200	255.3280	255.7160	255.3280	0.00
25/07/2008	TRT1 On 07-August-08			Index Future	255.7200	255.3280	255.7160	255.3280	0.00
25/07/2008	TRT1 On 07-August-08			Index Future	255.7200	255.3280	255.7160	255.3280	0.00
25/07/2008	TRT1 On 07-August-08			Index Future	255.7200	255.3280	255.7160	255.3280	0.00
25/07/2008	TRT1 On 07-August-08			Index Future	255.7200	255.3280	255.7160	255.3280	0.00
25/07/2008	TRT1 On 06-November-08			Index Future	263.3700	262.9670	263.3660	262.9670	300.00
25/07/2008	TRT1 On 06-November-08			Index Future	263.3700	262.9670	263.3660	262.9670	300.00
25/07/2008	TRT1 On 06-November-08			Index Future	263.3700	262.9670	263.3660	262.9670	300.00
25/07/2008	TRT1 On 06-November-08			Index Future	263.3700	262.9670	263.3660	262.9670	300.00
25/07/2008	TRT1 On 06-November-08			Index Future	263.3700	262.9670	263.3660	262.9670	300.00
25/07/2008	TRT1 On 06-November-08			Index Future	263.3700	262.9670	263.3660	262.9670	300.00
25/07/2008	TRT1 On 06-November-08			Index Future	263.3700	262.9670	263.3660	262.9670	300.00
25/07/2008	ZAAD On 16-March-09			Currency Future	7.4600	7.5165	7.4579	7.5165	10.00
25/07/2008	ZAAD On 16-March-09			Currency Future	7.4600	7.5165	7.4579	7.5165	10.00
25/07/2008	ZAAD On 16-March-09			Currency Future	7.4600	7.5165	7.4579	7.5165	10.00
25/07/2008	ZAAD On 16-March-09			Currency Future	7.4600	7.5165	7.4579	7.5165	10.00
25/07/2008	ZAAD On 16-March-09			Currency Future	7.4600	7.5165	7.4579	7.5165	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
25/07/2008	ZAAD On 16-March-09			Currency Future	7.4600	7.5165	7.4579	7.5165	10.00
25/07/2008	ZAAD On 16-March-09			Currency Future	7.4600	7.5165	7.4579	7.5165	10.00
25/07/2008	ZAAD On 15-September-08			Currency Future	7.3000	7.3562	7.2971	7.3562	3756.00
25/07/2008	ZAAD On 15-September-08			Currency Future	7.3000	7.3562	7.2971	7.3562	3756.00
25/07/2008	ZAAD On 15-September-08			Currency Future	7.3000	7.3562	7.2971	7.3562	3756.00
25/07/2008	ZAAD On 15-September-08			Currency Future	7.3000	7.3562	7.2971	7.3562	3756.00
25/07/2008	ZAAD On 15-September-08			Currency Future	7.3000	7.3562	7.2971	7.3562	3756.00
25/07/2008	ZAAD On 15-September-08			Currency Future	7.3000	7.3562	7.2971	7.3562	3756.00
25/07/2008	ZAAD On 15-September-08			Currency Future	7.3000	7.3562	7.2971	7.3562	3756.00
25/07/2008	ZAAD On 12-December-08			Currency Future	7.3700	7.4319	7.3737	7.4319	3365.00
25/07/2008	ZAAD On 12-December-08			Currency Future	7.3700	7.4319	7.3737	7.4319	3365.00
25/07/2008	ZAAD On 12-December-08			Currency Future	7.3700	7.4319	7.3737	7.4319	3365.00
25/07/2008	ZAAD On 12-December-08			Currency Future	7.3700	7.4319	7.3737	7.4319	3365.00
25/07/2008	ZAAD On 12-December-08			Currency Future	7.3700	7.4319	7.3737	7.4319	3365.00
25/07/2008	ZAAD On 12-December-08			Currency Future	7.3700	7.4319	7.3737	7.4319	3365.00
25/07/2008	ZAAD On 12-December-08			Currency Future	7.3700	7.4319	7.3737	7.4319	3365.00