



# Derivatives Weekly Statistics Report

From 2008/05/19 To 2008/05/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.7131	7.6939	7.7131	66807.00
23/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.7131	7.6939	7.7131	66807.00
23/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.7131	7.6939	7.7131	66807.00
23/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.7131	7.6939	7.7131	66807.00
23/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.7131	7.6939	7.7131	66807.00
23/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.7131	7.6939	7.7131	66807.00
23/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.7131	7.6939	7.7131	66807.00
23/05/2008	\$ / R On 15-September-08			Currency Future	7.8800	7.9003	7.8807	7.9003	65254.00
23/05/2008	\$ / R On 15-September-08			Currency Future	7.8800	7.9003	7.8807	7.9003	65254.00
23/05/2008	\$ / R On 15-September-08			Currency Future	7.8800	7.9003	7.8807	7.9003	65254.00
23/05/2008	\$ / R On 15-September-08			Currency Future	7.8800	7.9003	7.8807	7.9003	65254.00
23/05/2008	\$ / R On 15-September-08			Currency Future	7.8800	7.9003	7.8807	7.9003	65254.00
23/05/2008	\$ / R On 15-September-08			Currency Future	7.8800	7.9003	7.8807	7.9003	65254.00
23/05/2008	\$ / R On 15-September-08			Currency Future	7.8800	7.9003	7.8807	7.9003	65254.00
23/05/2008	\$ / R On 12-December-08			Currency Future	8.0700	8.0927	8.0731	8.0927	8785.00
23/05/2008	\$ / R On 12-December-08			Currency Future	8.0700	8.0927	8.0731	8.0927	8785.00
23/05/2008	\$ / R On 12-December-08			Currency Future	8.0700	8.0927	8.0731	8.0927	8785.00
23/05/2008	\$ / R On 12-December-08			Currency Future	8.0700	8.0927	8.0731	8.0927	8785.00
23/05/2008	\$ / R On 12-December-08			Currency Future	8.0700	8.0927	8.0731	8.0927	8785.00
23/05/2008	\$ / R On 12-December-08			Currency Future	8.0700	8.0927	8.0731	8.0927	8785.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2008	\$ / R On 12-December-08			Currency Future	8.0700	8.0927	8.0731	8.0927	8785.00
23/05/2008	£ / R On 13-June-08			Currency Future	15.2200	15.2626	15.2228	15.2626	6370.00
23/05/2008	£ / R On 13-June-08			Currency Future	15.2200	15.2626	15.2228	15.2626	6370.00
23/05/2008	£ / R On 13-June-08			Currency Future	15.2200	15.2626	15.2228	15.2626	6370.00
23/05/2008	£ / R On 13-June-08			Currency Future	15.2200	15.2626	15.2228	15.2626	6370.00
23/05/2008	£ / R On 13-June-08			Currency Future	15.2200	15.2626	15.2228	15.2626	6370.00
23/05/2008	£ / R On 13-June-08			Currency Future	15.2200	15.2626	15.2228	15.2626	6370.00
23/05/2008	£ / R On 13-June-08			Currency Future	15.2200	15.2626	15.2228	15.2626	6370.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 15-September-08			Currency Future	15.4700	15.5135	15.4734	15.5135	802.00
23/05/2008	£ / R On 12-December-08			Currency Future	15.7400	15.7772	15.7368	15.7772	489.00
23/05/2008	£ / R On 12-December-08			Currency Future	15.7400	15.7772	15.7368	15.7772	489.00
23/05/2008	£ / R On 12-December-08			Currency Future	15.7400	15.7772	15.7368	15.7772	489.00
23/05/2008	£ / R On 12-December-08			Currency Future	15.7400	15.7772	15.7368	15.7772	489.00
23/05/2008	£ / R On 12-December-08			Currency Future	15.7400	15.7772	15.7368	15.7772	489.00
23/05/2008	£ / R On 12-December-08			Currency Future	15.7400	15.7772	15.7368	15.7772	489.00
23/05/2008	£ / R On 12-December-08			Currency Future	15.7400	15.7772	15.7368	15.7772	489.00
23/05/2008	€ / R On 13-June-08			Currency Future	12.1300	12.1109	12.1252	12.1109	15308.00
23/05/2008	€ / R On 13-June-08			Currency Future	12.1300	12.1109	12.1252	12.1109	15308.00
23/05/2008	€ / R On 13-June-08			Currency Future	12.1300	12.1109	12.1252	12.1109	15308.00
23/05/2008	€ / R On 13-June-08			Currency Future	12.1300	12.1109	12.1252	12.1109	15308.00
23/05/2008	€ / R On 13-June-08			Currency Future	12.1300	12.1109	12.1252	12.1109	15308.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2008	€ / R On 13-June-08			Currency Future	12.1300	12.1109	12.1252	12.1109	15308.00
23/05/2008	€ / R On 13-June-08			Currency Future	12.1300	12.1109	12.1252	12.1109	15308.00
23/05/2008	€ / R On 15-September-08			Currency Future	12.3600	12.3417	12.3565	12.3417	9337.00
23/05/2008	€ / R On 15-September-08			Currency Future	12.3600	12.3417	12.3565	12.3417	9337.00
23/05/2008	€ / R On 15-September-08			Currency Future	12.3600	12.3417	12.3565	12.3417	9337.00
23/05/2008	€ / R On 15-September-08			Currency Future	12.3600	12.3417	12.3565	12.3417	9337.00
23/05/2008	€ / R On 15-September-08			Currency Future	12.3600	12.3417	12.3565	12.3417	9337.00
23/05/2008	€ / R On 15-September-08			Currency Future	12.3600	12.3417	12.3565	12.3417	9337.00
23/05/2008	€ / R On 15-September-08			Currency Future	12.3600	12.3417	12.3565	12.3417	9337.00
23/05/2008	€ / R On 12-December-08			Currency Future	12.6000	12.5832	12.5966	12.5832	4955.00
23/05/2008	€ / R On 12-December-08			Currency Future	12.6000	12.5832	12.5966	12.5832	4955.00
23/05/2008	€ / R On 12-December-08			Currency Future	12.6000	12.5832	12.5966	12.5832	4955.00
23/05/2008	€ / R On 12-December-08			Currency Future	12.6000	12.5832	12.5966	12.5832	4955.00
23/05/2008	€ / R On 12-December-08			Currency Future	12.6000	12.5832	12.5966	12.5832	4955.00
23/05/2008	€ / R On 12-December-08			Currency Future	12.6000	12.5832	12.5966	12.5832	4955.00
23/05/2008	€ / R On 12-December-08			Currency Future	12.6000	12.5832	12.5966	12.5832	4955.00
23/05/2008	ALBI On 05-February-09			Index Future	273.3800	273.4030	273.3800	273.4030	0.00
23/05/2008	ALBI On 05-February-09			Index Future	273.3800	273.4030	273.3800	273.4030	0.00
23/05/2008	ALBI On 05-February-09			Index Future	273.3800	273.4030	273.3800	273.4030	0.00
23/05/2008	ALBI On 05-February-09			Index Future	273.3800	273.4030	273.3800	273.4030	0.00
23/05/2008	ALBI On 05-February-09			Index Future	273.3800	273.4030	273.3800	273.4030	0.00
23/05/2008	ALBI On 05-February-09			Index Future	273.3800	273.4030	273.3800	273.4030	0.00
23/05/2008	ALBI On 05-February-09			Index Future	273.3800	273.4030	273.3800	273.4030	0.00
23/05/2008	ALBI On 07-August-08			Index Future	256.7600	256.8990	256.7600	256.8990	0.00
23/05/2008	ALBI On 07-August-08			Index Future	256.7600	256.8990	256.7600	256.8990	0.00
23/05/2008	ALBI On 07-August-08			Index Future	256.7600	256.8990	256.7600	256.8990	0.00
23/05/2008	ALBI On 07-August-08			Index Future	256.7600	256.8990	256.7600	256.8990	0.00
23/05/2008	ALBI On 07-August-08			Index Future	256.7600	256.8990	256.7600	256.8990	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
23/05/2008	ALBI On 07-August-08			Index Future	256.7600	256.8990	256.7600	256.8990	0.00
23/05/2008	ALBI On 07-August-08			Index Future	256.7600	256.8990	256.7600	256.8990	0.00
23/05/2008	ALBI On 06-November-08			Index Future	264.2900	264.4330	264.2895	264.4330	594.00
23/05/2008	ALBI On 06-November-08			Index Future	264.2900	264.4330	264.2895	264.4330	594.00
23/05/2008	ALBI On 06-November-08			Index Future	264.2900	264.4330	264.2895	264.4330	594.00
23/05/2008	ALBI On 06-November-08			Index Future	264.2900	264.4330	264.2895	264.4330	594.00
23/05/2008	ALBI On 06-November-08			Index Future	264.2900	264.4330	264.2895	264.4330	594.00
23/05/2008	ALBI On 06-November-08			Index Future	264.2900	264.4330	264.2895	264.4330	594.00
23/05/2008	ALBI On 06-November-08			Index Future	264.2900	264.4330	264.2895	264.4330	594.00
23/05/2008	CRD1 On 05-February-09			Index Future	117.8900	117.9360	117.8900	117.9360	0.00
23/05/2008	CRD1 On 05-February-09			Index Future	117.8900	117.9360	117.8900	117.9360	0.00
23/05/2008	CRD1 On 05-February-09			Index Future	117.8900	117.9360	117.8900	117.9360	0.00
23/05/2008	CRD1 On 05-February-09			Index Future	117.8900	117.9360	117.8900	117.9360	0.00
23/05/2008	CRD1 On 05-February-09			Index Future	117.8900	117.9360	117.8900	117.9360	0.00
23/05/2008	CRD1 On 05-February-09			Index Future	117.8900	117.9360	117.8900	117.9360	0.00
23/05/2008	CRD1 On 05-February-09			Index Future	117.8900	117.9360	117.8900	117.9360	0.00
23/05/2008	CRD1 On 07-August-08			Index Future	111.2500	111.2960	111.2520	111.2960	0.00
23/05/2008	CRD1 On 07-August-08			Index Future	111.2500	111.2960	111.2520	111.2960	0.00
23/05/2008	CRD1 On 07-August-08			Index Future	111.2500	111.2960	111.2520	111.2960	0.00
23/05/2008	CRD1 On 07-August-08			Index Future	111.2500	111.2960	111.2520	111.2960	0.00
23/05/2008	CRD1 On 07-August-08			Index Future	111.2500	111.2960	111.2520	111.2960	0.00
23/05/2008	CRD1 On 07-August-08			Index Future	111.2500	111.2960	111.2520	111.2960	0.00
23/05/2008	CRD1 On 06-November-08			Index Future	114.5100	114.5600	114.5140	114.5600	8.00
23/05/2008	CRD1 On 06-November-08			Index Future	114.5100	114.5600	114.5140	114.5600	8.00
23/05/2008	CRD1 On 06-November-08			Index Future	114.5100	114.5600	114.5140	114.5600	8.00
23/05/2008	CRD1 On 06-November-08			Index Future	114.5100	114.5600	114.5140	114.5600	8.00
23/05/2008	CRD1 On 06-November-08			Index Future	114.5100	114.5600	114.5140	114.5600	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
23/05/2008	CRD1 On 06-November-08			Index Future	114.5100	114.5600	114.5140	114.5600	8.00
23/05/2008	CRD1 On 06-November-08			Index Future	114.5100	114.5600	114.5140	114.5600	8.00
23/05/2008	GOVI On 05-February-09			jGovi	274.6000	274.7435	274.6010	274.7435	0.00
23/05/2008	GOVI On 05-February-09			jGovi	274.6000	274.7435	274.6010	274.7435	0.00
23/05/2008	GOVI On 05-February-09			jGovi	274.6000	274.7435	274.6010	274.7435	0.00
23/05/2008	GOVI On 05-February-09			jGovi	274.6000	274.7435	274.6010	274.7435	0.00
23/05/2008	GOVI On 05-February-09			jGovi	274.6000	274.7435	274.6010	274.7435	0.00
23/05/2008	GOVI On 05-February-09			jGovi	274.6000	274.7435	274.6010	274.7435	0.00
23/05/2008	GOVI On 05-February-09			jGovi	274.6000	274.7435	274.6010	274.7435	0.00
23/05/2008	GOVI On 07-August-08			jGovi	259.1400	259.2735	259.1385	259.2735	149.00
23/05/2008	GOVI On 07-August-08			jGovi	259.1400	259.2735	259.1385	259.2735	149.00
23/05/2008	GOVI On 07-August-08			jGovi	259.1400	259.2735	259.1385	259.2735	149.00
23/05/2008	GOVI On 07-August-08			jGovi	259.1400	259.2735	259.1385	259.2735	149.00
23/05/2008	GOVI On 07-August-08			jGovi	259.1400	259.2735	259.1385	259.2735	149.00
23/05/2008	GOVI On 07-August-08			jGovi	259.1400	259.2735	259.1385	259.2735	149.00
23/05/2008	GOVI On 07-August-08			jGovi	259.1400	259.2735	259.1385	259.2735	149.00
23/05/2008	GOVI On 06-November-08			jGovi	266.7400	266.8770	266.7380	266.8770	60.00
23/05/2008	GOVI On 06-November-08			jGovi	266.7400	266.8770	266.7380	266.8770	60.00
23/05/2008	GOVI On 06-November-08			jGovi	266.7400	266.8770	266.7380	266.8770	60.00
23/05/2008	GOVI On 06-November-08			jGovi	266.7400	266.8770	266.7380	266.8770	60.00
23/05/2008	GOVI On 06-November-08			jGovi	266.7400	266.8770	266.7380	266.8770	60.00
23/05/2008	GOVI On 06-November-08			jGovi	266.7400	266.8770	266.7380	266.8770	60.00
23/05/2008	GOVI On 06-November-08			jGovi	266.7400	266.8770	266.7380	266.8770	60.00
23/05/2008	ILBI On 05-February-09			Index Future	341.7700	341.8140	341.7670	341.8140	0.00
23/05/2008	ILBI On 05-February-09			Index Future	341.7700	341.8140	341.7670	341.8140	0.00
23/05/2008	ILBI On 05-February-09			Index Future	341.7700	341.8140	341.7670	341.8140	0.00
23/05/2008	ILBI On 05-February-09			Index Future	341.7700	341.8140	341.7670	341.8140	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
23/05/2008	ILBI On 05-February-09			Index Future	341.7700	341.8140	341.7670	341.8140	0.00
23/05/2008	ILBI On 05-February-09			Index Future	341.7700	341.8140	341.7670	341.8140	0.00
23/05/2008	ILBI On 05-February-09			Index Future	341.7700	341.8140	341.7670	341.8140	0.00
23/05/2008	ILBI On 07-August-08			Index Future	321.3600	321.3550	321.3550	321.3550	1.00
23/05/2008	ILBI On 07-August-08			Index Future	321.3600	321.3550	321.3550	321.3550	1.00
23/05/2008	ILBI On 07-August-08			Index Future	321.3600	321.3550	321.3550	321.3550	1.00
23/05/2008	ILBI On 07-August-08			Index Future	321.3600	321.3550	321.3550	321.3550	1.00
23/05/2008	ILBI On 07-August-08			Index Future	321.3600	321.3550	321.3550	321.3550	1.00
23/05/2008	ILBI On 07-August-08			Index Future	321.3600	321.3550	321.3550	321.3550	1.00
23/05/2008	ILBI On 06-November-08			Index Future	331.4600	331.5080	331.4630	331.5080	0.00
23/05/2008	ILBI On 06-November-08			Index Future	331.4600	331.5080	331.4630	331.5080	0.00
23/05/2008	ILBI On 06-November-08			Index Future	331.4600	331.5080	331.4630	331.5080	0.00
23/05/2008	ILBI On 06-November-08			Index Future	331.4600	331.5080	331.4630	331.5080	0.00
23/05/2008	ILBI On 06-November-08			Index Future	331.4600	331.5080	331.4630	331.5080	0.00
23/05/2008	ILBI On 06-November-08			Index Future	331.4600	331.5080	331.4630	331.5080	0.00
23/05/2008	J153 On 31-August-10			jSwap	11.9900	11.9950	0.0971	0.0971	0.00
23/05/2008	J153 On 31-August-10			jSwap	11.9900	11.9950	0.0971	0.0971	0.00
23/05/2008	J153 On 31-August-10			jSwap	11.9900	11.9950	0.0971	0.0971	0.00
23/05/2008	J153 On 31-August-10			jSwap	11.9900	11.9950	0.0971	0.0971	0.00
23/05/2008	J153 On 31-August-10			jSwap	11.9900	11.9950	0.0971	0.0971	0.00
23/05/2008	J153 On 31-August-10			jSwap	11.9900	11.9950	0.0971	0.0971	0.00
23/05/2008	J153 On 31-August-10			jSwap	11.9900	11.9950	0.0971	0.0971	0.00
23/05/2008	J157 On 15-September-15			jSwap	10.6500	10.6460	0.0713	0.0712	0.00
23/05/2008	J157 On 15-September-15			jSwap	10.6500	10.6460	0.0713	0.0712	0.00
23/05/2008	J157 On 15-September-15			jSwap	10.6500	10.6460	0.0713	0.0712	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
23/05/2008	J157 On 15-September-15			jSwap	10.6500	10.6460	0.0713	0.0712	0.00
23/05/2008	J157 On 15-September-15			jSwap	10.6500	10.6460	0.0713	0.0712	0.00
23/05/2008	J157 On 15-September-15			jSwap	10.6500	10.6460	0.0713	0.0712	0.00
23/05/2008	J157 On 15-September-15			jSwap	10.6500	10.6460	0.0713	0.0712	0.00
23/05/2008	J186 On 21-December-26			jSwap	9.9100	9.9130	0.2106	0.2105	0.00
23/05/2008	J186 On 21-December-26			jSwap	9.9100	9.9130	0.2106	0.2105	0.00
23/05/2008	J186 On 21-December-26			jSwap	9.9100	9.9130	0.2106	0.2105	0.00
23/05/2008	J186 On 21-December-26			jSwap	9.9100	9.9130	0.2106	0.2105	0.00
23/05/2008	J186 On 21-December-26			jSwap	9.9100	9.9130	0.2106	0.2105	0.00
23/05/2008	J186 On 21-December-26			jSwap	9.9100	9.9130	0.2106	0.2105	0.00
23/05/2008	J186 On 21-December-26			jSwap	9.9100	9.9130	0.2106	0.2105	0.00
23/05/2008	J201 On 22-December-14			jSwap	10.8000	10.7970	0.1644	0.1642	0.00
23/05/2008	J201 On 22-December-14			jSwap	10.8000	10.7970	0.1644	0.1642	0.00
23/05/2008	J201 On 22-December-14			jSwap	10.8000	10.7970	0.1644	0.1642	0.00
23/05/2008	J201 On 22-December-14			jSwap	10.8000	10.7970	0.1644	0.1642	0.00
23/05/2008	J201 On 22-December-14			jSwap	10.8000	10.7970	0.1644	0.1642	0.00
23/05/2008	J201 On 22-December-14			jSwap	10.8000	10.7970	0.1644	0.1642	0.00
23/05/2008	J201 On 22-December-14			jSwap	10.8000	10.7970	0.1644	0.1642	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J203 On 15-September-17			jSwap	10.4000	10.4030	0.1730	0.1729	0.00
23/05/2008	J204 On 21-December-18			jSwap	10.3100	10.3070	0.1872	0.1871	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
23/05/2008	J204 On 21-December-18			jSwap	10.3100	10.3070	0.1872	0.1871	0.00
23/05/2008	J204 On 21-December-18			jSwap	10.3100	10.3070	0.1872	0.1871	0.00
23/05/2008	J204 On 21-December-18			jSwap	10.3100	10.3070	0.1872	0.1871	0.00
23/05/2008	J204 On 21-December-18			jSwap	10.3100	10.3070	0.1872	0.1871	0.00
23/05/2008	J204 On 21-December-18			jSwap	10.3100	10.3070	0.1872	0.1871	0.00
23/05/2008	J204 On 21-December-18			jSwap	10.3100	10.3070	0.1872	0.1871	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	J207 On 15-January-20			jSwap	10.2000	10.1990	0.1532	0.1531	0.00
23/05/2008	JBAR On 21-December-05			jBar	12.0800	12.0720	12.0750	12.0720	0.00
23/05/2008	JBAR On 21-December-05			jBar	12.0800	12.0720	12.0750	12.0720	0.00
23/05/2008	JBAR On 21-December-05			jBar	12.0800	12.0720	12.0750	12.0720	0.00
23/05/2008	JBAR On 21-December-05			jBar	12.0800	12.0720	12.0750	12.0720	0.00
23/05/2008	JBAR On 21-December-05			jBar	12.0800	12.0720	12.0750	12.0720	0.00
23/05/2008	JBAR On 21-December-05			jBar	12.0800	12.0720	12.0750	12.0720	0.00
23/05/2008	JBAR On 21-December-05			jBar	12.0800	12.0720	12.0750	12.0720	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	12.4020	0.0300	0.0300	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	12.4020	0.0300	0.0300	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	12.4020	0.0300	0.0300	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	12.4020	0.0300	0.0300	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	12.4020	0.0300	0.0300	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	12.4020	0.0300	0.0300	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	12.4020	0.0300	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
23/05/2008	JFRA On 07-May-09			JFra	12.2000	12.1900	0.0295	0.0295	0.00
23/05/2008	JFRA On 07-May-09			JFra	12.2000	12.1900	0.0295	0.0295	0.00
23/05/2008	JFRA On 07-May-09			JFra	12.2000	12.1900	0.0295	0.0295	0.00
23/05/2008	JFRA On 07-May-09			JFra	12.2000	12.1900	0.0295	0.0295	0.00
23/05/2008	JFRA On 07-May-09			JFra	12.2000	12.1900	0.0295	0.0295	0.00
23/05/2008	JFRA On 07-May-09			JFra	12.2000	12.1900	0.0295	0.0295	0.00
23/05/2008	JFRA On 07-May-09			JFra	12.2000	12.1900	0.0295	0.0295	0.00
23/05/2008	JFRA On 07-August-08			JFra	12.4200	12.4260	0.0300	0.0300	0.00
23/05/2008	JFRA On 07-August-08			JFra	12.4200	12.4260	0.0300	0.0300	0.00
23/05/2008	JFRA On 07-August-08			JFra	12.4200	12.4260	0.0300	0.0300	0.00
23/05/2008	JFRA On 07-August-08			JFra	12.4200	12.4260	0.0300	0.0300	0.00
23/05/2008	JFRA On 07-August-08			JFra	12.4200	12.4260	0.0300	0.0300	0.00
23/05/2008	JFRA On 07-August-08			JFra	12.4200	12.4260	0.0300	0.0300	0.00
23/05/2008	JFRA On 07-August-08			JFra	12.4200	12.4260	0.0300	0.0300	0.00
23/05/2008	JFRA On 06-August-09			JFra	11.8400	11.8350	0.0287	0.0287	0.00
23/05/2008	JFRA On 06-August-09			JFra	11.8400	11.8350	0.0287	0.0287	0.00
23/05/2008	JFRA On 06-August-09			JFra	11.8400	11.8350	0.0287	0.0287	0.00
23/05/2008	JFRA On 06-August-09			JFra	11.8400	11.8350	0.0287	0.0287	0.00
23/05/2008	JFRA On 06-August-09			JFra	11.8400	11.8350	0.0287	0.0287	0.00
23/05/2008	JFRA On 06-August-09			JFra	11.8400	11.8350	0.0287	0.0287	0.00
23/05/2008	JFRA On 06-August-09			JFra	11.8400	11.8350	0.0287	0.0287	0.00
23/05/2008	JFRA On 06-November-08			JFra	12.4600	12.4620	0.0301	0.0301	0.00
23/05/2008	JFRA On 06-November-08			JFra	12.4600	12.4620	0.0301	0.0301	0.00
23/05/2008	JFRA On 06-November-08			JFra	12.4600	12.4620	0.0301	0.0301	0.00
23/05/2008	JFRA On 06-November-08			JFra	12.4600	12.4620	0.0301	0.0301	0.00
23/05/2008	JFRA On 06-November-08			JFra	12.4600	12.4620	0.0301	0.0301	0.00
23/05/2008	JFRA On 06-November-08			JFra	12.4600	12.4620	0.0301	0.0301	0.00
23/05/2008	JFRA On 06-November-08			JFra	12.4600	12.4620	0.0301	0.0301	0.00
23/05/2008	JFRA On 05-November-09			JFra	11.5000	11.5000	0.0279	0.0279	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
23/05/2008	JFRA On 05-November-09			jFra	11.5000	11.5000	0.0279	0.0279	0.00
23/05/2008	JFRA On 05-November-09			jFra	11.5000	11.5000	0.0279	0.0279	0.00
23/05/2008	JFRA On 05-November-09			jFra	11.5000	11.5000	0.0279	0.0279	0.00
23/05/2008	JFRA On 05-November-09			jFra	11.5000	11.5000	0.0279	0.0279	0.00
23/05/2008	JFRA On 05-November-09			jFra	11.5000	11.5000	0.0279	0.0279	0.00
23/05/2008	JFRA On 05-November-09			jFra	11.5000	11.5000	0.0279	0.0279	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 06-November-08			jFra	12.4600	0.0000	0.0301	0.0000	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	0.0000	0.0300	0.0000	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	0.0000	0.0300	0.0000	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	0.0000	0.0300	0.0000	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	0.0000	0.0300	0.0000	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	0.0000	0.0300	0.0000	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	0.0000	0.0300	0.0000	0.00
23/05/2008	JFRA On 05-February-09			jFra	12.4000	0.0000	0.0300	0.0000	0.00
23/05/2008	JFRA On 07-May-09			jFra	12.2000	0.0000	0.0295	0.0000	0.00
23/05/2008	JFRA On 07-May-09			jFra	12.2000	0.0000	0.0295	0.0000	0.00
23/05/2008	JFRA On 07-May-09			jFra	12.2000	0.0000	0.0295	0.0000	0.00
23/05/2008	JFRA On 07-May-09			jFra	12.2000	0.0000	0.0295	0.0000	0.00
23/05/2008	JFRA On 07-May-09			jFra	12.2000	0.0000	0.0295	0.0000	0.00
23/05/2008	JFRA On 07-May-09			jFra	12.2000	0.0000	0.0295	0.0000	0.00
23/05/2008	JFRA On 07-May-09			jFra	12.2000	0.0000	0.0295	0.0000	0.00
23/05/2008	JN02 On 05-February-09			jNote	11.4500	11.4490	0.2010	0.2010	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
23/05/2008	JN02 On 05-February-09			jNote	11.4500	11.4490	0.2010	0.2010	0.00
23/05/2008	JN02 On 05-February-09			jNote	11.4500	11.4490	0.2010	0.2010	0.00
23/05/2008	JN02 On 05-February-09			jNote	11.4500	11.4490	0.2010	0.2010	0.00
23/05/2008	JN02 On 05-February-09			jNote	11.4500	11.4490	0.2010	0.2010	0.00
23/05/2008	JN02 On 05-February-09			jNote	11.4500	11.4490	0.2010	0.2010	0.00
23/05/2008	JN02 On 05-February-09			jNote	11.4500	11.4490	0.2010	0.2010	0.00
23/05/2008	JN02 On 07-August-08			jNote	11.9000	11.9000	0.2080	0.2080	0.00
23/05/2008	JN02 On 07-August-08			jNote	11.9000	11.9000	0.2080	0.2080	0.00
23/05/2008	JN02 On 07-August-08			jNote	11.9000	11.9000	0.2080	0.2080	0.00
23/05/2008	JN02 On 07-August-08			jNote	11.9000	11.9000	0.2080	0.2080	0.00
23/05/2008	JN02 On 07-August-08			jNote	11.9000	11.9000	0.2080	0.2080	0.00
23/05/2008	JN02 On 07-August-08			jNote	11.9000	11.9000	0.2080	0.2080	0.00
23/05/2008	JN02 On 07-August-08			jNote	11.9000	11.9000	0.2080	0.2080	0.00
23/05/2008	JN02 On 06-November-08			jNote	11.6900	11.6890	0.2047	0.2047	0.00
23/05/2008	JN02 On 06-November-08			jNote	11.6900	11.6890	0.2047	0.2047	0.00
23/05/2008	JN02 On 06-November-08			jNote	11.6900	11.6890	0.2047	0.2047	0.00
23/05/2008	JN02 On 06-November-08			jNote	11.6900	11.6890	0.2047	0.2047	0.00
23/05/2008	JN02 On 06-November-08			jNote	11.6900	11.6890	0.2047	0.2047	0.00
23/05/2008	JN02 On 06-November-08			jNote	11.6900	11.6890	0.2047	0.2047	0.00
23/05/2008	JN02 On 06-November-08			jNote	11.6900	11.6890	0.2047	0.2047	0.00
23/05/2008	JN05 On 05-February-09			jNote	10.4900	10.4850	0.4002	0.4002	0.00
23/05/2008	JN05 On 05-February-09			jNote	10.4900	10.4850	0.4002	0.4002	0.00
23/05/2008	JN05 On 05-February-09			jNote	10.4900	10.4850	0.4002	0.4002	0.00
23/05/2008	JN05 On 05-February-09			jNote	10.4900	10.4850	0.4002	0.4002	0.00
23/05/2008	JN05 On 05-February-09			jNote	10.4900	10.4850	0.4002	0.4002	0.00
23/05/2008	JN05 On 05-February-09			jNote	10.4900	10.4850	0.4002	0.4002	0.00
23/05/2008	JN05 On 05-February-09			jNote	10.4900	10.4850	0.4002	0.4002	0.00
23/05/2008	JN05 On 07-August-08			jNote	10.8200	10.8230	0.4082	0.4081	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
23/05/2008	JN05 On 07-August-08			jNote	10.8200	10.8230	0.4082	0.4081	0.00
23/05/2008	JN05 On 07-August-08			jNote	10.8200	10.8230	0.4082	0.4081	0.00
23/05/2008	JN05 On 07-August-08			jNote	10.8200	10.8230	0.4082	0.4081	0.00
23/05/2008	JN05 On 07-August-08			jNote	10.8200	10.8230	0.4082	0.4081	0.00
23/05/2008	JN05 On 07-August-08			jNote	10.8200	10.8230	0.4082	0.4081	0.00
23/05/2008	JN05 On 07-August-08			jNote	10.8200	10.8230	0.4082	0.4081	0.00
23/05/2008	JN05 On 07-November-08			jNote	10.0300	10.0200	0.3699	0.3697	0.00
23/05/2008	JN05 On 07-November-08			jNote	10.0300	10.0200	0.3699	0.3697	0.00
23/05/2008	JN05 On 07-November-08			jNote	10.0300	10.0200	0.3699	0.3697	0.00
23/05/2008	JN05 On 07-November-08			jNote	10.0300	10.0200	0.3699	0.3697	0.00
23/05/2008	JN05 On 07-November-08			jNote	10.0300	10.0200	0.3699	0.3697	0.00
23/05/2008	JN05 On 07-November-08			jNote	10.0300	10.0200	0.3699	0.3697	0.00
23/05/2008	JN05 On 07-November-08			jNote	10.0300	10.0200	0.3699	0.3697	0.00
23/05/2008	JN10 On 05-February-09			jNote	9.8400	9.8370	0.6117	0.6116	0.00
23/05/2008	JN10 On 05-February-09			jNote	9.8400	9.8370	0.6117	0.6116	0.00
23/05/2008	JN10 On 05-February-09			jNote	9.8400	9.8370	0.6117	0.6116	0.00
23/05/2008	JN10 On 05-February-09			jNote	9.8400	9.8370	0.6117	0.6116	0.00
23/05/2008	JN10 On 05-February-09			jNote	9.8400	9.8370	0.6117	0.6116	0.00
23/05/2008	JN10 On 05-February-09			jNote	9.8400	9.8370	0.6117	0.6116	0.00
23/05/2008	JN10 On 05-February-09			jNote	9.8400	9.8370	0.6117	0.6116	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-August-08			jNote	10.0800	10.0830	0.6185	0.6184	0.00
23/05/2008	JN10 On 07-November-08			jNote	9.6500	9.6480	0.5981	0.5980	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
23/05/2008	JN10 On 07-November-08			jNote	9.6500	9.6480	0.5981	0.5980	0.00
23/05/2008	JN10 On 07-November-08			jNote	9.6500	9.6480	0.5981	0.5980	0.00
23/05/2008	JN10 On 07-November-08			jNote	9.6500	9.6480	0.5981	0.5980	0.00
23/05/2008	JN10 On 07-November-08			jNote	9.6500	9.6480	0.5981	0.5980	0.00
23/05/2008	JN10 On 07-November-08			jNote	9.6500	9.6480	0.5981	0.5980	0.00
23/05/2008	JN10 On 07-November-08			jNote	9.6500	9.6480	0.5981	0.5980	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-May-08			jRod	11.0000	11.0050	0.0084	0.0078	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 30-June-08			jRod	11.3400	11.3580	0.0091	0.0086	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 31-July-08			jRod	11.7400	11.7630	0.0100	0.0095	0.00
23/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	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
23/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	0.00
23/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	0.00
23/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	0.00
23/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	0.00
23/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	0.00
23/05/2008	JROD On 29-August-08			jRod	11.5700	11.5830	0.0183	0.0178	0.00
23/05/2008	JROD On 30-September-08			jRod	11.9200	11.9340	0.0199	0.0194	0.00
23/05/2008	JROD On 30-September-08			jRod	11.9200	11.9340	0.0199	0.0194	0.00
23/05/2008	JROD On 30-September-08			jRod	11.9200	11.9340	0.0199	0.0194	0.00
23/05/2008	JROD On 30-September-08			jRod	11.9200	11.9340	0.0199	0.0194	0.00
23/05/2008	JROD On 30-September-08			jRod	11.9200	11.9340	0.0199	0.0194	0.00
23/05/2008	JROD On 30-September-08			jRod	11.9200	11.9340	0.0199	0.0194	0.00
23/05/2008	JROD On 30-September-08			jRod	11.9200	11.9340	0.0199	0.0194	0.00
23/05/2008	JROD On 31-October-08			jRod	12.2200	12.2290	0.0213	0.0208	0.00
23/05/2008	JROD On 31-October-08			jRod	12.2200	12.2290	0.0213	0.0208	0.00
23/05/2008	JROD On 31-October-08			jRod	12.2200	12.2290	0.0213	0.0208	0.00
23/05/2008	JROD On 31-October-08			jRod	12.2200	12.2290	0.0213	0.0208	0.00
23/05/2008	JROD On 31-October-08			jRod	12.2200	12.2290	0.0213	0.0208	0.00
23/05/2008	JROD On 31-October-08			jRod	12.2200	12.2290	0.0213	0.0208	0.00
23/05/2008	JROD On 31-October-08			jRod	12.2200	12.2290	0.0213	0.0208	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 28-November-08			jRod	11.9700	11.9770	0.0296	0.0291	0.00
23/05/2008	JROD On 31-December-08			jRod	12.2400	12.2420	0.0314	0.0309	0.00
23/05/2008	JROD On 31-December-08			jRod	12.2400	12.2420	0.0314	0.0309	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
23/05/2008	JROD On 31-December-08			jRod	12.2400	12.2420	0.0314	0.0309	0.00
23/05/2008	JROD On 31-December-08			jRod	12.2400	12.2420	0.0314	0.0309	0.00
23/05/2008	JROD On 31-December-08			jRod	12.2400	12.2420	0.0314	0.0309	0.00
23/05/2008	JROD On 31-December-08			jRod	12.2400	12.2420	0.0314	0.0309	0.00
23/05/2008	JROD On 31-December-08			jRod	12.2400	12.2420	0.0314	0.0309	0.00
23/05/2008	OTH1 On 05-February-09			Index Future	259.6000	259.7750	259.6020	259.7750	0.00
23/05/2008	OTH1 On 05-February-09			Index Future	259.6000	259.7750	259.6020	259.7750	0.00
23/05/2008	OTH1 On 05-February-09			Index Future	259.6000	259.7750	259.6020	259.7750	0.00
23/05/2008	OTH1 On 05-February-09			Index Future	259.6000	259.7750	259.6020	259.7750	0.00
23/05/2008	OTH1 On 05-February-09			Index Future	259.6000	259.7750	259.6020	259.7750	0.00
23/05/2008	OTH1 On 05-February-09			Index Future	259.6000	259.7750	259.6020	259.7750	0.00
23/05/2008	OTH1 On 05-February-09			Index Future	259.6000	259.7750	259.6020	259.7750	0.00
23/05/2008	OTH1 On 07-August-08			Index Future	244.9800	245.1480	244.9840	245.1480	0.00
23/05/2008	OTH1 On 07-August-08			Index Future	244.9800	245.1480	244.9840	245.1480	0.00
23/05/2008	OTH1 On 07-August-08			Index Future	244.9800	245.1480	244.9840	245.1480	0.00
23/05/2008	OTH1 On 07-August-08			Index Future	244.9800	245.1480	244.9840	245.1480	0.00
23/05/2008	OTH1 On 07-August-08			Index Future	244.9800	245.1480	244.9840	245.1480	0.00
23/05/2008	OTH1 On 07-August-08			Index Future	244.9800	245.1480	244.9840	245.1480	0.00
23/05/2008	OTH1 On 07-August-08			Index Future	244.9800	245.1480	244.9840	245.1480	0.00
23/05/2008	OTH1 On 06-November-08			Index Future	252.1700	252.3380	252.1690	252.3380	12.00
23/05/2008	OTH1 On 06-November-08			Index Future	252.1700	252.3380	252.1690	252.3380	12.00
23/05/2008	OTH1 On 06-November-08			Index Future	252.1700	252.3380	252.1690	252.3380	12.00
23/05/2008	OTH1 On 06-November-08			Index Future	252.1700	252.3380	252.1690	252.3380	12.00
23/05/2008	OTH1 On 06-November-08			Index Future	252.1700	252.3380	252.1690	252.3380	12.00
23/05/2008	OTH1 On 06-November-08			Index Future	252.1700	252.3380	252.1690	252.3380	12.00
23/05/2008	OTH1 On 06-November-08			Index Future	252.1700	252.3380	252.1690	252.3380	12.00
23/05/2008	R153 On 05-February-09			Bond Future	10.2600	10.2400	109.6748	109.7035	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
23/05/2008	R153 On 05-February-09			Bond Future	10.2600	10.2400	109.6748	109.7035	0.00
23/05/2008	R153 On 05-February-09			Bond Future	10.2600	10.2400	109.6748	109.7035	0.00
23/05/2008	R153 On 05-February-09			Bond Future	10.2600	10.2400	109.6748	109.7035	0.00
23/05/2008	R153 On 05-February-09			Bond Future	10.2600	10.2400	109.6748	109.7035	0.00
23/05/2008	R153 On 05-February-09			Bond Future	10.2600	10.2400	109.6748	109.7035	0.00
23/05/2008	R153 On 05-February-09			Bond Future	10.2600	10.2400	109.6748	109.7035	0.00
23/05/2008	R153 On 07-August-08			Bond Future	10.6200	10.6000	110.1029	110.1399	8254.00
23/05/2008	R153 On 07-August-08			Bond Future	10.6200	10.6000	110.1029	110.1399	8254.00
23/05/2008	R153 On 07-August-08			Bond Future	10.6200	10.6000	110.1029	110.1399	8254.00
23/05/2008	R153 On 07-August-08			Bond Future	10.6200	10.6000	110.1029	110.1399	8254.00
23/05/2008	R153 On 07-August-08			Bond Future	10.6200	10.6000	110.1029	110.1399	8254.00
23/05/2008	R153 On 07-August-08			Bond Future	10.6200	10.6000	110.1029	110.1399	8254.00
23/05/2008	R153 On 07-August-08			Bond Future	10.6200	10.6000	110.1029	110.1399	8254.00
23/05/2008	R153 On 06-November-08			Bond Future	10.4100	10.3900	106.7023	106.7354	0.00
23/05/2008	R153 On 06-November-08			Bond Future	10.4100	10.3900	106.7023	106.7354	0.00
23/05/2008	R153 On 06-November-08			Bond Future	10.4100	10.3900	106.7023	106.7354	0.00
23/05/2008	R153 On 06-November-08			Bond Future	10.4100	10.3900	106.7023	106.7354	0.00
23/05/2008	R153 On 06-November-08			Bond Future	10.4100	10.3900	106.7023	106.7354	0.00
23/05/2008	R153 On 06-November-08			Bond Future	10.4100	10.3900	106.7023	106.7354	0.00
23/05/2008	R153 On 06-November-08			Bond Future	10.4100	10.3900	106.7023	106.7354	0.00
23/05/2008	R157 On 05-February-09			Bond Future	9.3500	9.3410	125.5728	125.6274	2500.00
23/05/2008	R157 On 05-February-09			Bond Future	9.3500	9.3410	125.5728	125.6274	2500.00
23/05/2008	R157 On 05-February-09			Bond Future	9.3500	9.3410	125.5728	125.6274	2500.00
23/05/2008	R157 On 05-February-09			Bond Future	9.3500	9.3410	125.5728	125.6274	2500.00
23/05/2008	R157 On 05-February-09			Bond Future	9.3500	9.3410	125.5728	125.6274	2500.00
23/05/2008	R157 On 05-February-09			Bond Future	9.3500	9.3410	125.5728	125.6274	2500.00
23/05/2008	R157 On 05-February-09			Bond Future	9.3500	9.3410	125.5728	125.6274	2500.00
23/05/2008	R157 On 07-August-08			Bond Future	9.5700	9.5570	125.4005	125.4577	6461.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2008	R157 On 07-August-08			Bond Future	9.5700	9.5570	125.4005	125.4577	6461.00
23/05/2008	R157 On 07-August-08			Bond Future	9.5700	9.5570	125.4005	125.4577	6461.00
23/05/2008	R157 On 07-August-08			Bond Future	9.5700	9.5570	125.4005	125.4577	6461.00
23/05/2008	R157 On 07-August-08			Bond Future	9.5700	9.5570	125.4005	125.4577	6461.00
23/05/2008	R157 On 07-August-08			Bond Future	9.5700	9.5570	125.4005	125.4577	6461.00
23/05/2008	R157 On 07-August-08			Bond Future	9.5700	9.5570	125.4005	125.4577	6461.00
23/05/2008	R157 On 06-November-08			Bond Future	9.4500	9.4350	122.1932	122.2492	0.00
23/05/2008	R157 On 06-November-08			Bond Future	9.4500	9.4350	122.1932	122.2492	0.00
23/05/2008	R157 On 06-November-08			Bond Future	9.4500	9.4350	122.1932	122.2492	0.00
23/05/2008	R157 On 06-November-08			Bond Future	9.4500	9.4350	122.1932	122.2492	0.00
23/05/2008	R157 On 06-November-08			Bond Future	9.4500	9.4350	122.1932	122.2492	0.00
23/05/2008	R157 On 06-November-08			Bond Future	9.4500	9.4350	122.1932	122.2492	0.00
23/05/2008	R157 On 06-November-08			Bond Future	9.4500	9.4350	122.1932	122.2492	0.00
23/05/2008	R186 On 05-February-09			Bond Future	9.2200	9.2070	112.5831	112.6773	0.00
23/05/2008	R186 On 05-February-09			Bond Future	9.2200	9.2070	112.5831	112.6773	0.00
23/05/2008	R186 On 05-February-09			Bond Future	9.2200	9.2070	112.5831	112.6773	0.00
23/05/2008	R186 On 05-February-09			Bond Future	9.2200	9.2070	112.5831	112.6773	0.00
23/05/2008	R186 On 05-February-09			Bond Future	9.2200	9.2070	112.5831	112.6773	0.00
23/05/2008	R186 On 05-February-09			Bond Future	9.2200	9.2070	112.5831	112.6773	0.00
23/05/2008	R186 On 05-February-09			Bond Future	9.2200	9.2070	112.5831	112.6773	0.00
23/05/2008	R186 On 07-August-08			Bond Future	9.3800	9.3650	111.2353	111.3287	2410.00
23/05/2008	R186 On 07-August-08			Bond Future	9.3800	9.3650	111.2353	111.3287	2410.00
23/05/2008	R186 On 07-August-08			Bond Future	9.3800	9.3650	111.2353	111.3287	2410.00
23/05/2008	R186 On 07-August-08			Bond Future	9.3800	9.3650	111.2353	111.3287	2410.00
23/05/2008	R186 On 07-August-08			Bond Future	9.3800	9.3650	111.2353	111.3287	2410.00
23/05/2008	R186 On 07-August-08			Bond Future	9.3800	9.3650	111.2353	111.3287	2410.00
23/05/2008	R186 On 07-August-08			Bond Future	9.3800	9.3650	111.2353	111.3287	2410.00
23/05/2008	R186 On 06-November-08			Bond Future	9.2900	9.2750	114.6384	114.7323	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
23/05/2008	R186 On 06-November-08			Bond Future	9.2900	9.2750	114.6384	114.7323	0.00
23/05/2008	R186 On 06-November-08			Bond Future	9.2900	9.2750	114.6384	114.7323	0.00
23/05/2008	R186 On 06-November-08			Bond Future	9.2900	9.2750	114.6384	114.7323	0.00
23/05/2008	R186 On 06-November-08			Bond Future	9.2900	9.2750	114.6384	114.7323	0.00
23/05/2008	R186 On 06-November-08			Bond Future	9.2900	9.2750	114.6384	114.7323	0.00
23/05/2008	R186 On 06-November-08			Bond Future	9.2900	9.2750	114.6384	114.7323	0.00
23/05/2008	R196 On 05-February-09			Bond Future	10.9200	10.9430	104.4376	104.4364	0.00
23/05/2008	R196 On 05-February-09			Bond Future	10.9200	10.9430	104.4376	104.4364	0.00
23/05/2008	R196 On 05-February-09			Bond Future	10.9200	10.9430	104.4376	104.4364	0.00
23/05/2008	R196 On 05-February-09			Bond Future	10.9200	10.9430	104.4376	104.4364	0.00
23/05/2008	R196 On 05-February-09			Bond Future	10.9200	10.9430	104.4376	104.4364	0.00
23/05/2008	R196 On 05-February-09			Bond Future	10.9200	10.9430	104.4376	104.4364	0.00
23/05/2008	R196 On 05-February-09			Bond Future	10.9200	10.9430	104.4376	104.4364	0.00
23/05/2008	R196 On 07-August-08			Bond Future	11.6800	11.7120	103.6012	103.5842	0.00
23/05/2008	R196 On 07-August-08			Bond Future	11.6800	11.7120	103.6012	103.5842	0.00
23/05/2008	R196 On 07-August-08			Bond Future	11.6800	11.7120	103.6012	103.5842	0.00
23/05/2008	R196 On 07-August-08			Bond Future	11.6800	11.7120	103.6012	103.5842	0.00
23/05/2008	R196 On 07-August-08			Bond Future	11.6800	11.7120	103.6012	103.5842	0.00
23/05/2008	R196 On 07-August-08			Bond Future	11.6800	11.7120	103.6012	103.5842	0.00
23/05/2008	R196 On 07-August-08			Bond Future	11.6800	11.7120	103.6012	103.5842	0.00
23/05/2008	R196 On 06-November-08			Bond Future	11.3700	11.3910	101.5533	101.5457	0.00
23/05/2008	R196 On 06-November-08			Bond Future	11.3700	11.3910	101.5533	101.5457	0.00
23/05/2008	R196 On 06-November-08			Bond Future	11.3700	11.3910	101.5533	101.5457	0.00
23/05/2008	R196 On 06-November-08			Bond Future	11.3700	11.3910	101.5533	101.5457	0.00
23/05/2008	R196 On 06-November-08			Bond Future	11.3700	11.3910	101.5533	101.5457	0.00
23/05/2008	R196 On 06-November-08			Bond Future	11.3700	11.3910	101.5533	101.5457	0.00
23/05/2008	R196 On 06-November-08			Bond Future	11.3700	11.3910	101.5533	101.5457	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
23/05/2008	R201 On 05-February-09			Bond Future	9.3700	9.3740	98.4406	98.4406	0.00
23/05/2008	R201 On 05-February-09			Bond Future	9.3700	9.3740	98.4406	98.4406	0.00
23/05/2008	R201 On 05-February-09			Bond Future	9.3700	9.3740	98.4406	98.4406	0.00
23/05/2008	R201 On 05-February-09			Bond Future	9.3700	9.3740	98.4406	98.4406	0.00
23/05/2008	R201 On 05-February-09			Bond Future	9.3700	9.3740	98.4406	98.4406	0.00
23/05/2008	R201 On 05-February-09			Bond Future	9.3700	9.3740	98.4406	98.4406	0.00
23/05/2008	R201 On 05-February-09			Bond Future	9.3700	9.3740	98.4406	98.4406	0.00
23/05/2008	R201 On 07-August-08			Bond Future	9.6300	9.6250	97.1322	97.1322	0.00
23/05/2008	R201 On 07-August-08			Bond Future	9.6300	9.6250	97.1322	97.1322	0.00
23/05/2008	R201 On 07-August-08			Bond Future	9.6300	9.6250	97.1322	97.1322	0.00
23/05/2008	R201 On 07-August-08			Bond Future	9.6300	9.6250	97.1322	97.1322	0.00
23/05/2008	R201 On 07-August-08			Bond Future	9.6300	9.6250	97.1322	97.1322	0.00
23/05/2008	R201 On 07-August-08			Bond Future	9.6300	9.6250	97.1322	97.1322	0.00
23/05/2008	R201 On 07-August-08			Bond Future	9.6300	9.6250	97.1322	97.1322	0.00
23/05/2008	R201 On 06-November-08			Bond Future	9.4800	9.4840	100.0559	100.0559	0.00
23/05/2008	R201 On 06-November-08			Bond Future	9.4800	9.4840	100.0559	100.0559	0.00
23/05/2008	R201 On 06-November-08			Bond Future	9.4800	9.4840	100.0559	100.0559	0.00
23/05/2008	R201 On 06-November-08			Bond Future	9.4800	9.4840	100.0559	100.0559	0.00
23/05/2008	R201 On 06-November-08			Bond Future	9.4800	9.4840	100.0559	100.0559	0.00
23/05/2008	R201 On 06-November-08			Bond Future	9.4800	9.4840	100.0559	100.0559	0.00
23/05/2008	R201 On 06-November-08			Bond Future	9.4800	9.4840	100.0559	100.0559	0.00
23/05/2008	R203 On 05-February-09			Bond Future	9.3200	9.3130	97.1106	97.1665	0.00
23/05/2008	R203 On 05-February-09			Bond Future	9.3200	9.3130	97.1106	97.1665	0.00
23/05/2008	R203 On 05-February-09			Bond Future	9.3200	9.3130	97.1106	97.1665	0.00
23/05/2008	R203 On 05-February-09			Bond Future	9.3200	9.3130	97.1106	97.1665	0.00
23/05/2008	R203 On 05-February-09			Bond Future	9.3200	9.3130	97.1106	97.1665	0.00
23/05/2008	R203 On 05-February-09			Bond Future	9.3200	9.3130	97.1106	97.1665	0.00
23/05/2008	R203 On 05-February-09			Bond Future	9.3200	9.3130	97.1106	97.1665	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
23/05/2008	R203 On 07-August-08			Bond Future	9.5300	9.5230	95.6608	95.7177	0.00
23/05/2008	R203 On 07-August-08			Bond Future	9.5300	9.5230	95.6608	95.7177	0.00
23/05/2008	R203 On 07-August-08			Bond Future	9.5300	9.5230	95.6608	95.7177	0.00
23/05/2008	R203 On 07-August-08			Bond Future	9.5300	9.5230	95.6608	95.7177	0.00
23/05/2008	R203 On 07-August-08			Bond Future	9.5300	9.5230	95.6608	95.7177	0.00
23/05/2008	R203 On 07-August-08			Bond Future	9.5300	9.5230	95.6608	95.7177	0.00
23/05/2008	R203 On 07-August-08			Bond Future	9.5300	9.5230	95.6608	95.7177	0.00
23/05/2008	R203 On 06-November-08			Bond Future	9.4200	9.4050	94.3900	94.4465	0.00
23/05/2008	R203 On 06-November-08			Bond Future	9.4200	9.4050	94.3900	94.4465	0.00
23/05/2008	R203 On 06-November-08			Bond Future	9.4200	9.4050	94.3900	94.4465	0.00
23/05/2008	R203 On 06-November-08			Bond Future	9.4200	9.4050	94.3900	94.4465	0.00
23/05/2008	R203 On 06-November-08			Bond Future	9.4200	9.4050	94.3900	94.4465	0.00
23/05/2008	R203 On 06-November-08			Bond Future	9.4200	9.4050	94.3900	94.4465	0.00
23/05/2008	R203 On 06-November-08			Bond Future	9.4200	9.4050	94.3900	94.4465	0.00
23/05/2008	R204 On 05-February-09			Bond Future	9.3200	9.3060	92.7323	92.7924	0.00
23/05/2008	R204 On 05-February-09			Bond Future	9.3200	9.3060	92.7323	92.7924	0.00
23/05/2008	R204 On 05-February-09			Bond Future	9.3200	9.3060	92.7323	92.7924	0.00
23/05/2008	R204 On 05-February-09			Bond Future	9.3200	9.3060	92.7323	92.7924	0.00
23/05/2008	R204 On 05-February-09			Bond Future	9.3200	9.3060	92.7323	92.7924	0.00
23/05/2008	R204 On 05-February-09			Bond Future	9.3200	9.3060	92.7323	92.7924	0.00
23/05/2008	R204 On 05-February-09			Bond Future	9.3200	9.3060	92.7323	92.7924	0.00
23/05/2008	R204 On 07-August-08			Bond Future	9.5100	9.5020	91.2930	91.3537	3188.00
23/05/2008	R204 On 07-August-08			Bond Future	9.5100	9.5020	91.2930	91.3537	3188.00
23/05/2008	R204 On 07-August-08			Bond Future	9.5100	9.5020	91.2930	91.3537	3188.00
23/05/2008	R204 On 07-August-08			Bond Future	9.5100	9.5020	91.2930	91.3537	3188.00
23/05/2008	R204 On 07-August-08			Bond Future	9.5100	9.5020	91.2930	91.3537	3188.00
23/05/2008	R204 On 07-August-08			Bond Future	9.5100	9.5020	91.2930	91.3537	3188.00
23/05/2008	R204 On 07-August-08			Bond Future	9.5100	9.5020	91.2930	91.3537	3188.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2008	R204 On 06-November-08			Bond Future	9.4000	9.3910	94.0947	94.1552	0.00
23/05/2008	R204 On 06-November-08			Bond Future	9.4000	9.3910	94.0947	94.1552	0.00
23/05/2008	R204 On 06-November-08			Bond Future	9.4000	9.3910	94.0947	94.1552	0.00
23/05/2008	R204 On 06-November-08			Bond Future	9.4000	9.3910	94.0947	94.1552	0.00
23/05/2008	R204 On 06-November-08			Bond Future	9.4000	9.3910	94.0947	94.1552	0.00
23/05/2008	R204 On 06-November-08			Bond Future	9.4000	9.3910	94.0947	94.1552	0.00
23/05/2008	R204 On 06-November-08			Bond Future	9.4000	9.3910	94.0947	94.1552	0.00
23/05/2008	R206 On 05-February-09			Bond Future	9.3500	9.3400	93.3540	93.3911	0.00
23/05/2008	R206 On 05-February-09			Bond Future	9.3500	9.3400	93.3540	93.3911	0.00
23/05/2008	R206 On 05-February-09			Bond Future	9.3500	9.3400	93.3540	93.3911	0.00
23/05/2008	R206 On 05-February-09			Bond Future	9.3500	9.3400	93.3540	93.3911	0.00
23/05/2008	R206 On 05-February-09			Bond Future	9.3500	9.3400	93.3540	93.3911	0.00
23/05/2008	R206 On 05-February-09			Bond Future	9.3500	9.3400	93.3540	93.3911	0.00
23/05/2008	R206 On 05-February-09			Bond Future	9.3500	9.3400	93.3540	93.3911	0.00
23/05/2008	R206 On 07-August-08			Bond Future	9.6600	9.6500	91.6036	91.6428	0.00
23/05/2008	R206 On 07-August-08			Bond Future	9.6600	9.6500	91.6036	91.6428	0.00
23/05/2008	R206 On 07-August-08			Bond Future	9.6600	9.6500	91.6036	91.6428	0.00
23/05/2008	R206 On 07-August-08			Bond Future	9.6600	9.6500	91.6036	91.6428	0.00
23/05/2008	R206 On 07-August-08			Bond Future	9.6600	9.6500	91.6036	91.6428	0.00
23/05/2008	R206 On 07-August-08			Bond Future	9.6600	9.6500	91.6036	91.6428	0.00
23/05/2008	R206 On 07-August-08			Bond Future	9.6600	9.6500	91.6036	91.6428	0.00
23/05/2008	R206 On 06-November-08			Bond Future	9.4900	9.4810	94.4081	94.4463	610.00
23/05/2008	R206 On 06-November-08			Bond Future	9.4900	9.4810	94.4081	94.4463	610.00
23/05/2008	R206 On 06-November-08			Bond Future	9.4900	9.4810	94.4081	94.4463	610.00
23/05/2008	R206 On 06-November-08			Bond Future	9.4900	9.4810	94.4081	94.4463	610.00
23/05/2008	R206 On 06-November-08			Bond Future	9.4900	9.4810	94.4081	94.4463	610.00
23/05/2008	R206 On 06-November-08			Bond Future	9.4900	9.4810	94.4081	94.4463	610.00
23/05/2008	R206 On 06-November-08			Bond Future	9.4900	9.4810	94.4081	94.4463	610.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2008	R207 On 05-February-09			Bond Future	9.3000	9.2940	86.6060	86.6673	0.00
23/05/2008	R207 On 05-February-09			Bond Future	9.3000	9.2940	86.6060	86.6673	0.00
23/05/2008	R207 On 05-February-09			Bond Future	9.3000	9.2940	86.6060	86.6673	0.00
23/05/2008	R207 On 05-February-09			Bond Future	9.3000	9.2940	86.6060	86.6673	0.00
23/05/2008	R207 On 05-February-09			Bond Future	9.3000	9.2940	86.6060	86.6673	0.00
23/05/2008	R207 On 05-February-09			Bond Future	9.3000	9.2940	86.6060	86.6673	0.00
23/05/2008	R207 On 05-February-09			Bond Future	9.3000	9.2940	86.6060	86.6673	0.00
23/05/2008	R207 On 07-August-08			Bond Future	9.4900	9.4770	85.1398	85.2014	0.00
23/05/2008	R207 On 07-August-08			Bond Future	9.4900	9.4770	85.1398	85.2014	0.00
23/05/2008	R207 On 07-August-08			Bond Future	9.4900	9.4770	85.1398	85.2014	0.00
23/05/2008	R207 On 07-August-08			Bond Future	9.4900	9.4770	85.1398	85.2014	0.00
23/05/2008	R207 On 07-August-08			Bond Future	9.4900	9.4770	85.1398	85.2014	0.00
23/05/2008	R207 On 07-August-08			Bond Future	9.4900	9.4770	85.1398	85.2014	0.00
23/05/2008	R207 On 07-August-08			Bond Future	9.4900	9.4770	85.1398	85.2014	0.00
23/05/2008	R207 On 06-November-08			Bond Future	9.3800	9.3740	87.7443	87.8058	0.00
23/05/2008	R207 On 06-November-08			Bond Future	9.3800	9.3740	87.7443	87.8058	0.00
23/05/2008	R207 On 06-November-08			Bond Future	9.3800	9.3740	87.7443	87.8058	0.00
23/05/2008	R207 On 06-November-08			Bond Future	9.3800	9.3740	87.7443	87.8058	0.00
23/05/2008	R207 On 06-November-08			Bond Future	9.3800	9.3740	87.7443	87.8058	0.00
23/05/2008	R207 On 06-November-08			Bond Future	9.3800	9.3740	87.7443	87.8058	0.00
23/05/2008	R207 On 06-November-08			Bond Future	9.3800	9.3740	87.7443	87.8058	0.00
23/05/2008	R209 On 05-February-09			Bond Future	9.0400	9.0320	74.1940	74.2709	0.00
23/05/2008	R209 On 05-February-09			Bond Future	9.0400	9.0320	74.1940	74.2709	0.00
23/05/2008	R209 On 05-February-09			Bond Future	9.0400	9.0320	74.1940	74.2709	0.00
23/05/2008	R209 On 05-February-09			Bond Future	9.0400	9.0320	74.1940	74.2709	0.00
23/05/2008	R209 On 05-February-09			Bond Future	9.0400	9.0320	74.1940	74.2709	0.00
23/05/2008	R209 On 05-February-09			Bond Future	9.0400	9.0320	74.1940	74.2709	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
23/05/2008	R209 On 05-February-09			Bond Future	9.0400	9.0320	74.1940	74.2709	0.00
23/05/2008	R209 On 07-August-08			Bond Future	9.1700	9.1640	73.0744	73.1495	7012.00
23/05/2008	R209 On 07-August-08			Bond Future	9.1700	9.1640	73.0744	73.1495	7012.00
23/05/2008	R209 On 07-August-08			Bond Future	9.1700	9.1640	73.0744	73.1495	7012.00
23/05/2008	R209 On 07-August-08			Bond Future	9.1700	9.1640	73.0744	73.1495	7012.00
23/05/2008	R209 On 07-August-08			Bond Future	9.1700	9.1640	73.0744	73.1495	7012.00
23/05/2008	R209 On 07-August-08			Bond Future	9.1700	9.1640	73.0744	73.1495	7012.00
23/05/2008	R209 On 07-August-08			Bond Future	9.1700	9.1640	73.0744	73.1495	7012.00
23/05/2008	R209 On 06-November-08			Bond Future	9.1000	9.0900	72.1282	72.2044	260.00
23/05/2008	R209 On 06-November-08			Bond Future	9.1000	9.0900	72.1282	72.2044	260.00
23/05/2008	R209 On 06-November-08			Bond Future	9.1000	9.0900	72.1282	72.2044	260.00
23/05/2008	R209 On 06-November-08			Bond Future	9.1000	9.0900	72.1282	72.2044	260.00
23/05/2008	R209 On 06-November-08			Bond Future	9.1000	9.0900	72.1282	72.2044	260.00
23/05/2008	R209 On 06-November-08			Bond Future	9.1000	9.0900	72.1282	72.2044	260.00
23/05/2008	R209 On 06-November-08			Bond Future	9.1000	9.0900	72.1282	72.2044	260.00
23/05/2008	TRT1 On 05-February-09			Index Future	271.0200	271.1580	271.0170	271.1580	0.00
23/05/2008	TRT1 On 05-February-09			Index Future	271.0200	271.1580	271.0170	271.1580	0.00
23/05/2008	TRT1 On 05-February-09			Index Future	271.0200	271.1580	271.0170	271.1580	0.00
23/05/2008	TRT1 On 05-February-09			Index Future	271.0200	271.1580	271.0170	271.1580	0.00
23/05/2008	TRT1 On 05-February-09			Index Future	271.0200	271.1580	271.0170	271.1580	0.00
23/05/2008	TRT1 On 05-February-09			Index Future	271.0200	271.1580	271.0170	271.1580	0.00
23/05/2008	TRT1 On 05-February-09			Index Future	271.0200	271.1580	271.0170	271.1580	0.00
23/05/2008	TRT1 On 07-August-08			Index Future	255.7600	255.8900	255.7560	255.8900	0.00
23/05/2008	TRT1 On 07-August-08			Index Future	255.7600	255.8900	255.7560	255.8900	0.00
23/05/2008	TRT1 On 07-August-08			Index Future	255.7600	255.8900	255.7560	255.8900	0.00
23/05/2008	TRT1 On 07-August-08			Index Future	255.7600	255.8900	255.7560	255.8900	0.00
23/05/2008	TRT1 On 07-August-08			Index Future	255.7600	255.8900	255.7560	255.8900	0.00
23/05/2008	TRT1 On 07-August-08			Index Future	255.7600	255.8900	255.7560	255.8900	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
23/05/2008	TRT1 On 07-August-08			Index Future	255.7600	255.8900	255.7560	255.8900	0.00
23/05/2008	TRT1 On 06-November-08			Index Future	263.2600	263.3950	263.2570	263.3950	400.00
23/05/2008	TRT1 On 06-November-08			Index Future	263.2600	263.3950	263.2570	263.3950	400.00
23/05/2008	TRT1 On 06-November-08			Index Future	263.2600	263.3950	263.2570	263.3950	400.00
23/05/2008	TRT1 On 06-November-08			Index Future	263.2600	263.3950	263.2570	263.3950	400.00
23/05/2008	TRT1 On 06-November-08			Index Future	263.2600	263.3950	263.2570	263.3950	400.00
23/05/2008	TRT1 On 06-November-08			Index Future	263.2600	263.3950	263.2570	263.3950	400.00
23/05/2008	TRT1 On 06-November-08			Index Future	263.2600	263.3950	263.2570	263.3950	400.00
23/05/2008	ZAAD On 13-June-08			Currency Future	7.3800	7.3661	7.3841	7.3661	10.00
23/05/2008	ZAAD On 13-June-08			Currency Future	7.3800	7.3661	7.3841	7.3661	10.00
23/05/2008	ZAAD On 13-June-08			Currency Future	7.3800	7.3661	7.3841	7.3661	10.00
23/05/2008	ZAAD On 13-June-08			Currency Future	7.3800	7.3661	7.3841	7.3661	10.00
23/05/2008	ZAAD On 13-June-08			Currency Future	7.3800	7.3661	7.3841	7.3661	10.00
23/05/2008	ZAAD On 13-June-08			Currency Future	7.3800	7.3661	7.3841	7.3661	10.00
23/05/2008	ZAAD On 13-June-08			Currency Future	7.3800	7.3661	7.3841	7.3661	10.00
23/05/2008	ZAAD On 15-September-08			Currency Future	7.4700	7.4485	7.4655	7.4485	0.00
23/05/2008	ZAAD On 15-September-08			Currency Future	7.4700	7.4485	7.4655	7.4485	0.00
23/05/2008	ZAAD On 15-September-08			Currency Future	7.4700	7.4485	7.4655	7.4485	0.00
23/05/2008	ZAAD On 15-September-08			Currency Future	7.4700	7.4485	7.4655	7.4485	0.00
23/05/2008	ZAAD On 15-September-08			Currency Future	7.4700	7.4485	7.4655	7.4485	0.00
23/05/2008	ZAAD On 15-September-08			Currency Future	7.4700	7.4485	7.4655	7.4485	0.00
23/05/2008	ZAAD On 15-September-08			Currency Future	7.4700	7.4485	7.4655	7.4485	0.00
23/05/2008	ZAAD On 12-December-08			Currency Future	7.5500	7.5367	7.5531	7.5367	0.00
23/05/2008	ZAAD On 12-December-08			Currency Future	7.5500	7.5367	7.5531	7.5367	0.00
23/05/2008	ZAAD On 12-December-08			Currency Future	7.5500	7.5367	7.5531	7.5367	0.00
23/05/2008	ZAAD On 12-December-08			Currency Future	7.5500	7.5367	7.5531	7.5367	0.00
23/05/2008	ZAAD On 12-December-08			Currency Future	7.5500	7.5367	7.5531	7.5367	0.00
23/05/2008	ZAAD On 12-December-08			Currency Future	7.5500	7.5367	7.5531	7.5367	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
23/05/2008	ZAAD On 12-December-08			Currency Future	7.5500	7.5367	7.5531	7.5367	0.00