



# Derivatives Weekly Statistics Report

From 2008/05/26 To 2008/05/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.6248	7.6908	7.6248	67194.00
30/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.6248	7.6908	7.6248	67194.00
30/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.6248	7.6908	7.6248	67194.00
30/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.6248	7.6908	7.6248	67194.00
30/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.6248	7.6908	7.6248	67194.00
30/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.6248	7.6908	7.6248	67194.00
30/05/2008	\$ / R On 13-June-08			Currency Future	7.6900	7.6248	7.6908	7.6248	67194.00
30/05/2008	\$ / R On 15-September-08			Currency Future	7.8700	7.8180	7.8650	7.8180	88777.00
30/05/2008	\$ / R On 15-September-08			Currency Future	7.8700	7.8180	7.8650	7.8180	88777.00
30/05/2008	\$ / R On 15-September-08			Currency Future	7.8700	7.8180	7.8650	7.8180	88777.00
30/05/2008	\$ / R On 15-September-08			Currency Future	7.8700	7.8180	7.8650	7.8180	88777.00
30/05/2008	\$ / R On 15-September-08			Currency Future	7.8700	7.8180	7.8650	7.8180	88777.00
30/05/2008	\$ / R On 15-September-08			Currency Future	7.8700	7.8180	7.8650	7.8180	88777.00
30/05/2008	\$ / R On 15-September-08			Currency Future	7.8700	7.8180	7.8650	7.8180	88777.00
30/05/2008	\$ / R On 12-December-08			Currency Future	8.0600	8.0132	8.0633	8.0132	9278.00
30/05/2008	\$ / R On 12-December-08			Currency Future	8.0600	8.0132	8.0633	8.0132	9278.00
30/05/2008	\$ / R On 12-December-08			Currency Future	8.0600	8.0132	8.0633	8.0132	9278.00
30/05/2008	\$ / R On 12-December-08			Currency Future	8.0600	8.0132	8.0633	8.0132	9278.00
30/05/2008	\$ / R On 12-December-08			Currency Future	8.0600	8.0132	8.0633	8.0132	9278.00
30/05/2008	\$ / R On 12-December-08			Currency Future	8.0600	8.0132	8.0633	8.0132	9278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2008	\$ / R On 12-December-08			Currency Future	8.0600	8.0132	8.0633	8.0132	9278.00
30/05/2008	£ / R On 13-June-08			Currency Future	15.1500	15.0463	15.1452	15.0463	6370.00
30/05/2008	£ / R On 13-June-08			Currency Future	15.1500	15.0463	15.1452	15.0463	6370.00
30/05/2008	£ / R On 13-June-08			Currency Future	15.1500	15.0463	15.1452	15.0463	6370.00
30/05/2008	£ / R On 13-June-08			Currency Future	15.1500	15.0463	15.1452	15.0463	6370.00
30/05/2008	£ / R On 13-June-08			Currency Future	15.1500	15.0463	15.1452	15.0463	6370.00
30/05/2008	£ / R On 13-June-08			Currency Future	15.1500	15.0463	15.1452	15.0463	6370.00
30/05/2008	£ / R On 13-June-08			Currency Future	15.1500	15.0463	15.1452	15.0463	6370.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 15-September-08			Currency Future	15.4200	15.3171	15.4170	15.3171	1542.00
30/05/2008	£ / R On 12-December-08			Currency Future	15.6900	15.5897	15.6931	15.5897	727.00
30/05/2008	£ / R On 12-December-08			Currency Future	15.6900	15.5897	15.6931	15.5897	727.00
30/05/2008	£ / R On 12-December-08			Currency Future	15.6900	15.5897	15.6931	15.5897	727.00
30/05/2008	£ / R On 12-December-08			Currency Future	15.6900	15.5897	15.6931	15.5897	727.00
30/05/2008	£ / R On 12-December-08			Currency Future	15.6900	15.5897	15.6931	15.5897	727.00
30/05/2008	£ / R On 12-December-08			Currency Future	15.6900	15.5897	15.6931	15.5897	727.00
30/05/2008	£ / R On 12-December-08			Currency Future	15.6900	15.5897	15.6931	15.5897	727.00
30/05/2008	€ / R On 13-June-08			Currency Future	11.9200	11.8320	11.9169	11.8320	15165.00
30/05/2008	€ / R On 13-June-08			Currency Future	11.9200	11.8320	11.9169	11.8320	15165.00
30/05/2008	€ / R On 13-June-08			Currency Future	11.9200	11.8320	11.9169	11.8320	15165.00
30/05/2008	€ / R On 13-June-08			Currency Future	11.9200	11.8320	11.9169	11.8320	15165.00
30/05/2008	€ / R On 13-June-08			Currency Future	11.9200	11.8320	11.9169	11.8320	15165.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2008	€ / R On 13-June-08			Currency Future	11.9200	11.8320	11.9169	11.8320	15165.00
30/05/2008	€ / R On 13-June-08			Currency Future	11.9200	11.8320	11.9169	11.8320	15165.00
30/05/2008	€ / R On 15-September-08			Currency Future	12.1600	12.0764	12.1622	12.0764	9518.00
30/05/2008	€ / R On 15-September-08			Currency Future	12.1600	12.0764	12.1622	12.0764	9518.00
30/05/2008	€ / R On 15-September-08			Currency Future	12.1600	12.0764	12.1622	12.0764	9518.00
30/05/2008	€ / R On 15-September-08			Currency Future	12.1600	12.0764	12.1622	12.0764	9518.00
30/05/2008	€ / R On 15-September-08			Currency Future	12.1600	12.0764	12.1622	12.0764	9518.00
30/05/2008	€ / R On 15-September-08			Currency Future	12.1600	12.0764	12.1622	12.0764	9518.00
30/05/2008	€ / R On 15-September-08			Currency Future	12.1600	12.0764	12.1622	12.0764	9518.00
30/05/2008	€ / R On 12-December-08			Currency Future	12.4100	12.3219	12.4088	12.3219	5272.00
30/05/2008	€ / R On 12-December-08			Currency Future	12.4100	12.3219	12.4088	12.3219	5272.00
30/05/2008	€ / R On 12-December-08			Currency Future	12.4100	12.3219	12.4088	12.3219	5272.00
30/05/2008	€ / R On 12-December-08			Currency Future	12.4100	12.3219	12.4088	12.3219	5272.00
30/05/2008	€ / R On 12-December-08			Currency Future	12.4100	12.3219	12.4088	12.3219	5272.00
30/05/2008	€ / R On 12-December-08			Currency Future	12.4100	12.3219	12.4088	12.3219	5272.00
30/05/2008	€ / R On 12-December-08			Currency Future	12.4100	12.3219	12.4088	12.3219	5272.00
30/05/2008	ALBI On 05-February-09			Index Future	271.2400	271.1480	271.2400	271.1480	0.00
30/05/2008	ALBI On 05-February-09			Index Future	271.2400	271.1480	271.2400	271.1480	0.00
30/05/2008	ALBI On 05-February-09			Index Future	271.2400	271.1480	271.2400	271.1480	0.00
30/05/2008	ALBI On 05-February-09			Index Future	271.2400	271.1480	271.2400	271.1480	0.00
30/05/2008	ALBI On 05-February-09			Index Future	271.2400	271.1480	271.2400	271.1480	0.00
30/05/2008	ALBI On 05-February-09			Index Future	271.2400	271.1480	271.2400	271.1480	0.00
30/05/2008	ALBI On 05-February-09			Index Future	271.2400	271.1480	271.2400	271.1480	0.00
30/05/2008	ALBI On 07-August-08			Index Future	250.6800	253.0720	250.6820	253.0720	0.00
30/05/2008	ALBI On 07-August-08			Index Future	250.6800	253.0720	250.6820	253.0720	0.00
30/05/2008	ALBI On 07-August-08			Index Future	250.6800	253.0720	250.6820	253.0720	0.00
30/05/2008	ALBI On 07-August-08			Index Future	250.6800	253.0720	250.6820	253.0720	0.00
30/05/2008	ALBI On 07-August-08			Index Future	250.6800	253.0720	250.6820	253.0720	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
30/05/2008	ALBI On 07-August-08			Index Future	250.6800	253.0720	250.6820	253.0720	0.00
30/05/2008	ALBI On 07-August-08			Index Future	250.6800	253.0720	250.6820	253.0720	0.00
30/05/2008	ALBI On 06-November-08			Index Future	258.4500	260.9095	258.4450	260.9095	594.00
30/05/2008	ALBI On 06-November-08			Index Future	258.4500	260.9095	258.4450	260.9095	594.00
30/05/2008	ALBI On 06-November-08			Index Future	258.4500	260.9095	258.4450	260.9095	594.00
30/05/2008	ALBI On 06-November-08			Index Future	258.4500	260.9095	258.4450	260.9095	594.00
30/05/2008	ALBI On 06-November-08			Index Future	258.4500	260.9095	258.4450	260.9095	594.00
30/05/2008	ALBI On 06-November-08			Index Future	258.4500	260.9095	258.4450	260.9095	594.00
30/05/2008	ALBI On 06-November-08			Index Future	258.4500	260.9095	258.4450	260.9095	594.00
30/05/2008	CRD1 On 05-February-09			Index Future	116.2200	117.0100	116.2150	117.0100	0.00
30/05/2008	CRD1 On 05-February-09			Index Future	116.2200	117.0100	116.2150	117.0100	0.00
30/05/2008	CRD1 On 05-February-09			Index Future	116.2200	117.0100	116.2150	117.0100	0.00
30/05/2008	CRD1 On 05-February-09			Index Future	116.2200	117.0100	116.2150	117.0100	0.00
30/05/2008	CRD1 On 05-February-09			Index Future	116.2200	117.0100	116.2150	117.0100	0.00
30/05/2008	CRD1 On 05-February-09			Index Future	116.2200	117.0100	116.2150	117.0100	0.00
30/05/2008	CRD1 On 05-February-09			Index Future	116.2200	117.0100	116.2150	117.0100	0.00
30/05/2008	CRD1 On 07-August-08			Index Future	109.1000	109.8440	109.0980	109.8440	0.00
30/05/2008	CRD1 On 07-August-08			Index Future	109.1000	109.8440	109.0980	109.8440	0.00
30/05/2008	CRD1 On 07-August-08			Index Future	109.1000	109.8440	109.0980	109.8440	0.00
30/05/2008	CRD1 On 07-August-08			Index Future	109.1000	109.8440	109.0980	109.8440	0.00
30/05/2008	CRD1 On 07-August-08			Index Future	109.1000	109.8440	109.0980	109.8440	0.00
30/05/2008	CRD1 On 07-August-08			Index Future	109.1000	109.8440	109.0980	109.8440	0.00
30/05/2008	CRD1 On 07-August-08			Index Future	109.1000	109.8440	109.0980	109.8440	0.00
30/05/2008	CRD1 On 06-November-08			Index Future	112.4800	113.2460	112.4770	113.2460	8.00
30/05/2008	CRD1 On 06-November-08			Index Future	112.4800	113.2460	112.4770	113.2460	8.00
30/05/2008	CRD1 On 06-November-08			Index Future	112.4800	113.2460	112.4770	113.2460	8.00
30/05/2008	CRD1 On 06-November-08			Index Future	112.4800	113.2460	112.4770	113.2460	8.00
30/05/2008	CRD1 On 06-November-08			Index Future	112.4800	113.2460	112.4770	113.2460	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
30/05/2008	CRD1 On 06-November-08			Index Future	112.4800	113.2460	112.4770	113.2460	8.00
30/05/2008	CRD1 On 06-November-08			Index Future	112.4800	113.2460	112.4770	113.2460	8.00
30/05/2008	GOVI On 05-February-09			jGovi	269.9000	272.1835	269.9010	272.1835	0.00
30/05/2008	GOVI On 05-February-09			jGovi	269.9000	272.1835	269.9010	272.1835	0.00
30/05/2008	GOVI On 05-February-09			jGovi	269.9000	272.1835	269.9010	272.1835	0.00
30/05/2008	GOVI On 05-February-09			jGovi	269.9000	272.1835	269.9010	272.1835	0.00
30/05/2008	GOVI On 05-February-09			jGovi	269.9000	272.1835	269.9010	272.1835	0.00
30/05/2008	GOVI On 05-February-09			jGovi	269.9000	272.1835	269.9010	272.1835	0.00
30/05/2008	GOVI On 05-February-09			jGovi	269.9000	272.1835	269.9010	272.1835	0.00
30/05/2008	GOVI On 07-August-08			jGovi	253.3700	255.5145	253.3730	255.5145	230.00
30/05/2008	GOVI On 07-August-08			jGovi	253.3700	255.5145	253.3730	255.5145	230.00
30/05/2008	GOVI On 07-August-08			jGovi	253.3700	255.5145	253.3730	255.5145	230.00
30/05/2008	GOVI On 07-August-08			jGovi	253.3700	255.5145	253.3730	255.5145	230.00
30/05/2008	GOVI On 07-August-08			jGovi	253.3700	255.5145	253.3730	255.5145	230.00
30/05/2008	GOVI On 07-August-08			jGovi	253.3700	255.5145	253.3730	255.5145	230.00
30/05/2008	GOVI On 07-August-08			jGovi	253.3700	255.5145	253.3730	255.5145	230.00
30/05/2008	GOVI On 06-November-08			jGovi	261.2200	263.4275	261.2195	263.4275	60.00
30/05/2008	GOVI On 06-November-08			jGovi	261.2200	263.4275	261.2195	263.4275	60.00
30/05/2008	GOVI On 06-November-08			jGovi	261.2200	263.4275	261.2195	263.4275	60.00
30/05/2008	GOVI On 06-November-08			jGovi	261.2200	263.4275	261.2195	263.4275	60.00
30/05/2008	GOVI On 06-November-08			jGovi	261.2200	263.4275	261.2195	263.4275	60.00
30/05/2008	GOVI On 06-November-08			jGovi	261.2200	263.4275	261.2195	263.4275	60.00
30/05/2008	GOVI On 06-November-08			jGovi	261.2200	263.4275	261.2195	263.4275	60.00
30/05/2008	ILBI On 05-February-09			Index Future	342.2900	342.0660	342.2900	342.0660	0.00
30/05/2008	ILBI On 05-February-09			Index Future	342.2900	342.0660	342.2900	342.0660	0.00
30/05/2008	ILBI On 05-February-09			Index Future	342.2900	342.0660	342.2900	342.0660	0.00
30/05/2008	ILBI On 05-February-09			Index Future	342.2900	342.0660	342.2900	342.0660	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
30/05/2008	ILBI On 05-February-09			Index Future	342.2900	342.0660	342.2900	342.0660	0.00
30/05/2008	ILBI On 05-February-09			Index Future	342.2900	342.0660	342.2900	342.0660	0.00
30/05/2008	ILBI On 05-February-09			Index Future	342.2900	342.0660	342.2900	342.0660	0.00
30/05/2008	ILBI On 07-August-08			Index Future	321.5300	321.1555	321.5330	321.1555	1.00
30/05/2008	ILBI On 07-August-08			Index Future	321.5300	321.1555	321.5330	321.1555	1.00
30/05/2008	ILBI On 07-August-08			Index Future	321.5300	321.1555	321.5330	321.1555	1.00
30/05/2008	ILBI On 07-August-08			Index Future	321.5300	321.1555	321.5330	321.1555	1.00
30/05/2008	ILBI On 07-August-08			Index Future	321.5300	321.1555	321.5330	321.1555	1.00
30/05/2008	ILBI On 07-August-08			Index Future	321.5300	321.1555	321.5330	321.1555	1.00
30/05/2008	ILBI On 06-November-08			Index Future	331.8900	331.6720	331.8870	331.6720	0.00
30/05/2008	ILBI On 06-November-08			Index Future	331.8900	331.6720	331.8870	331.6720	0.00
30/05/2008	ILBI On 06-November-08			Index Future	331.8900	331.6720	331.8870	331.6720	0.00
30/05/2008	ILBI On 06-November-08			Index Future	331.8900	331.6720	331.8870	331.6720	0.00
30/05/2008	ILBI On 06-November-08			Index Future	331.8900	331.6720	331.8870	331.6720	0.00
30/05/2008	ILBI On 06-November-08			Index Future	331.8900	331.6720	331.8870	331.6720	0.00
30/05/2008	J153 On 31-August-10			jSwap	12.2200	12.2220	0.1020	0.1020	0.00
30/05/2008	J153 On 31-August-10			jSwap	12.2200	12.2220	0.1020	0.1020	0.00
30/05/2008	J153 On 31-August-10			jSwap	12.2200	12.2220	0.1020	0.1020	0.00
30/05/2008	J153 On 31-August-10			jSwap	12.2200	12.2220	0.1020	0.1020	0.00
30/05/2008	J153 On 31-August-10			jSwap	12.2200	12.2220	0.1020	0.1020	0.00
30/05/2008	J153 On 31-August-10			jSwap	12.2200	12.2220	0.1020	0.1020	0.00
30/05/2008	J153 On 31-August-10			jSwap	12.2200	12.2220	0.1020	0.1020	0.00
30/05/2008	J157 On 15-September-15			jSwap	10.8100	10.8070	0.0791	0.0791	0.00
30/05/2008	J157 On 15-September-15			jSwap	10.8100	10.8070	0.0791	0.0791	0.00
30/05/2008	J157 On 15-September-15			jSwap	10.8100	10.8070	0.0791	0.0791	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
30/05/2008	J157 On 15-September-15			jSwap	10.8100	10.8070	0.0791	0.0791	0.00
30/05/2008	J157 On 15-September-15			jSwap	10.8100	10.8070	0.0791	0.0791	0.00
30/05/2008	J157 On 15-September-15			jSwap	10.8100	10.8070	0.0791	0.0791	0.00
30/05/2008	J157 On 15-September-15			jSwap	10.8100	10.8070	0.0791	0.0791	0.00
30/05/2008	J186 On 21-December-26			jSwap	9.9700	9.9660	0.2144	0.2145	0.00
30/05/2008	J186 On 21-December-26			jSwap	9.9700	9.9660	0.2144	0.2145	0.00
30/05/2008	J186 On 21-December-26			jSwap	9.9700	9.9660	0.2144	0.2145	0.00
30/05/2008	J186 On 21-December-26			jSwap	9.9700	9.9660	0.2144	0.2145	0.00
30/05/2008	J186 On 21-December-26			jSwap	9.9700	9.9660	0.2144	0.2145	0.00
30/05/2008	J186 On 21-December-26			jSwap	9.9700	9.9660	0.2144	0.2145	0.00
30/05/2008	J186 On 21-December-26			jSwap	9.9700	9.9660	0.2144	0.2145	0.00
30/05/2008	J201 On 22-December-14			jSwap	10.9700	10.9670	0.1722	0.1722	0.00
30/05/2008	J201 On 22-December-14			jSwap	10.9700	10.9670	0.1722	0.1722	0.00
30/05/2008	J201 On 22-December-14			jSwap	10.9700	10.9670	0.1722	0.1722	0.00
30/05/2008	J201 On 22-December-14			jSwap	10.9700	10.9670	0.1722	0.1722	0.00
30/05/2008	J201 On 22-December-14			jSwap	10.9700	10.9670	0.1722	0.1722	0.00
30/05/2008	J201 On 22-December-14			jSwap	10.9700	10.9670	0.1722	0.1722	0.00
30/05/2008	J201 On 22-December-14			jSwap	10.9700	10.9670	0.1722	0.1722	0.00
30/05/2008	J203 On 15-September-17			jSwap	10.5300	10.5280	0.1796	0.1796	0.00
30/05/2008	J203 On 15-September-17			jSwap	10.5300	10.5280	0.1796	0.1796	0.00
30/05/2008	J203 On 15-September-17			jSwap	10.5300	10.5280	0.1796	0.1796	0.00
30/05/2008	J203 On 15-September-17			jSwap	10.5300	10.5280	0.1796	0.1796	0.00
30/05/2008	J203 On 15-September-17			jSwap	10.5300	10.5280	0.1796	0.1796	0.00
30/05/2008	J203 On 15-September-17			jSwap	10.5300	10.5280	0.1796	0.1796	0.00
30/05/2008	J203 On 15-September-17			jSwap	10.5300	10.5280	0.1796	0.1796	0.00
30/05/2008	J204 On 21-December-18			jSwap	10.4100	10.4130	0.1934	0.1935	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
30/05/2008	JFRA On 07-May-09			JFra	12.4100	12.4070	0.0300	0.0300	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	12.4070	0.0300	0.0300	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	12.4070	0.0300	0.0300	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	12.4070	0.0300	0.0300	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	12.4070	0.0300	0.0300	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	12.4070	0.0300	0.0300	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	12.4070	0.0300	0.0300	0.00
30/05/2008	JFRA On 07-August-08			JFra	12.4700	12.4760	0.0302	0.0302	0.00
30/05/2008	JFRA On 07-August-08			JFra	12.4700	12.4760	0.0302	0.0302	0.00
30/05/2008	JFRA On 07-August-08			JFra	12.4700	12.4760	0.0302	0.0302	0.00
30/05/2008	JFRA On 07-August-08			JFra	12.4700	12.4760	0.0302	0.0302	0.00
30/05/2008	JFRA On 07-August-08			JFra	12.4700	12.4760	0.0302	0.0302	0.00
30/05/2008	JFRA On 07-August-08			JFra	12.4700	12.4760	0.0302	0.0302	0.00
30/05/2008	JFRA On 07-August-08			JFra	12.4700	12.4760	0.0302	0.0302	0.00
30/05/2008	JFRA On 06-August-09			JFra	12.0700	12.0720	0.0292	0.0292	0.00
30/05/2008	JFRA On 06-August-09			JFra	12.0700	12.0720	0.0292	0.0292	0.00
30/05/2008	JFRA On 06-August-09			JFra	12.0700	12.0720	0.0292	0.0292	0.00
30/05/2008	JFRA On 06-August-09			JFra	12.0700	12.0720	0.0292	0.0292	0.00
30/05/2008	JFRA On 06-August-09			JFra	12.0700	12.0720	0.0292	0.0292	0.00
30/05/2008	JFRA On 06-August-09			JFra	12.0700	12.0720	0.0292	0.0292	0.00
30/05/2008	JFRA On 06-August-09			JFra	12.0700	12.0720	0.0292	0.0292	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	12.5590	0.0304	0.0304	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	12.5590	0.0304	0.0304	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	12.5590	0.0304	0.0304	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	12.5590	0.0304	0.0304	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	12.5590	0.0304	0.0304	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	12.5590	0.0304	0.0304	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	12.5590	0.0304	0.0304	0.00
30/05/2008	JFRA On 05-November-09			JFra	11.8300	11.8300	0.0287	0.0287	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
30/05/2008	JFRA On 05-November-09			JFra	11.8300	11.8300	0.0287	0.0287	0.00
30/05/2008	JFRA On 05-November-09			JFra	11.8300	11.8300	0.0287	0.0287	0.00
30/05/2008	JFRA On 05-November-09			JFra	11.8300	11.8300	0.0287	0.0287	0.00
30/05/2008	JFRA On 05-November-09			JFra	11.8300	11.8300	0.0287	0.0287	0.00
30/05/2008	JFRA On 05-November-09			JFra	11.8300	11.8300	0.0287	0.0287	0.00
30/05/2008	JFRA On 05-November-09			JFra	11.8300	11.8300	0.0287	0.0287	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 06-November-08			JFra	12.5600	0.0000	0.0304	0.0000	0.00
30/05/2008	JFRA On 05-February-09			JFra	12.5400	0.0000	0.0303	0.0000	0.00
30/05/2008	JFRA On 05-February-09			JFra	12.5400	0.0000	0.0303	0.0000	0.00
30/05/2008	JFRA On 05-February-09			JFra	12.5400	0.0000	0.0303	0.0000	0.00
30/05/2008	JFRA On 05-February-09			JFra	12.5400	0.0000	0.0303	0.0000	0.00
30/05/2008	JFRA On 05-February-09			JFra	12.5400	0.0000	0.0303	0.0000	0.00
30/05/2008	JFRA On 05-February-09			JFra	12.5400	0.0000	0.0303	0.0000	0.00
30/05/2008	JFRA On 05-February-09			JFra	12.5400	0.0000	0.0303	0.0000	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	0.0000	0.0300	0.0000	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	0.0000	0.0300	0.0000	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	0.0000	0.0300	0.0000	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	0.0000	0.0300	0.0000	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	0.0000	0.0300	0.0000	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	0.0000	0.0300	0.0000	0.00
30/05/2008	JFRA On 07-May-09			JFra	12.4100	0.0000	0.0300	0.0000	0.00
30/05/2008	JN02 On 05-February-09			JNote	11.7200	11.7180	0.2052	0.2052	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
30/05/2008	JN02 On 05-February-09			jNote	11.7200	11.7180	0.2052	0.2052	0.00
30/05/2008	JN02 On 05-February-09			jNote	11.7200	11.7180	0.2052	0.2052	0.00
30/05/2008	JN02 On 05-February-09			jNote	11.7200	11.7180	0.2052	0.2052	0.00
30/05/2008	JN02 On 05-February-09			jNote	11.7200	11.7180	0.2052	0.2052	0.00
30/05/2008	JN02 On 05-February-09			jNote	11.7200	11.7180	0.2052	0.2052	0.00
30/05/2008	JN02 On 05-February-09			jNote	11.7200	11.7180	0.2052	0.2052	0.00
30/05/2008	JN02 On 07-August-08			jNote	12.1100	12.1090	0.2113	0.2113	0.00
30/05/2008	JN02 On 07-August-08			jNote	12.1100	12.1090	0.2113	0.2113	0.00
30/05/2008	JN02 On 07-August-08			jNote	12.1100	12.1090	0.2113	0.2113	0.00
30/05/2008	JN02 On 07-August-08			jNote	12.1100	12.1090	0.2113	0.2113	0.00
30/05/2008	JN02 On 07-August-08			jNote	12.1100	12.1090	0.2113	0.2113	0.00
30/05/2008	JN02 On 07-August-08			jNote	12.1100	12.1090	0.2113	0.2113	0.00
30/05/2008	JN02 On 07-August-08			jNote	12.1100	12.1090	0.2113	0.2113	0.00
30/05/2008	JN02 On 06-November-08			jNote	11.9300	11.9330	0.2085	0.2085	0.00
30/05/2008	JN02 On 06-November-08			jNote	11.9300	11.9330	0.2085	0.2085	0.00
30/05/2008	JN02 On 06-November-08			jNote	11.9300	11.9330	0.2085	0.2085	0.00
30/05/2008	JN02 On 06-November-08			jNote	11.9300	11.9330	0.2085	0.2085	0.00
30/05/2008	JN02 On 06-November-08			jNote	11.9300	11.9330	0.2085	0.2085	0.00
30/05/2008	JN02 On 06-November-08			jNote	11.9300	11.9330	0.2085	0.2085	0.00
30/05/2008	JN02 On 06-November-08			jNote	11.9300	11.9330	0.2085	0.2085	0.00
30/05/2008	JN05 On 05-February-09			jNote	10.6900	10.6920	0.4059	0.4058	0.00
30/05/2008	JN05 On 05-February-09			jNote	10.6900	10.6920	0.4059	0.4058	0.00
30/05/2008	JN05 On 05-February-09			jNote	10.6900	10.6920	0.4059	0.4058	0.00
30/05/2008	JN05 On 05-February-09			jNote	10.6900	10.6920	0.4059	0.4058	0.00
30/05/2008	JN05 On 05-February-09			jNote	10.6900	10.6920	0.4059	0.4058	0.00
30/05/2008	JN05 On 05-February-09			jNote	10.6900	10.6920	0.4059	0.4058	0.00
30/05/2008	JN05 On 05-February-09			jNote	10.6900	10.6920	0.4059	0.4058	0.00
30/05/2008	JN05 On 07-August-08			jNote	11.0300	11.0290	0.4139	0.4139	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
30/05/2008	JN05 On 07-August-08			jNote	11.0300	11.0290	0.4139	0.4139	0.00
30/05/2008	JN05 On 07-August-08			jNote	11.0300	11.0290	0.4139	0.4139	0.00
30/05/2008	JN05 On 07-August-08			jNote	11.0300	11.0290	0.4139	0.4139	0.00
30/05/2008	JN05 On 07-August-08			jNote	11.0300	11.0290	0.4139	0.4139	0.00
30/05/2008	JN05 On 07-August-08			jNote	11.0300	11.0290	0.4139	0.4139	0.00
30/05/2008	JN05 On 07-August-08			jNote	11.0300	11.0290	0.4139	0.4139	0.00
30/05/2008	JN05 On 07-November-08			jNote	10.1700	10.2470	0.3732	0.3753	0.00
30/05/2008	JN05 On 07-November-08			jNote	10.1700	10.2470	0.3732	0.3753	0.00
30/05/2008	JN05 On 07-November-08			jNote	10.1700	10.2470	0.3732	0.3753	0.00
30/05/2008	JN05 On 07-November-08			jNote	10.1700	10.2470	0.3732	0.3753	0.00
30/05/2008	JN05 On 07-November-08			jNote	10.1700	10.2470	0.3732	0.3753	0.00
30/05/2008	JN05 On 07-November-08			jNote	10.1700	10.2470	0.3732	0.3753	0.00
30/05/2008	JN05 On 07-November-08			jNote	10.1700	10.2470	0.3732	0.3753	0.00
30/05/2008	JN10 On 05-February-09			jNote	9.9500	9.9530	0.6149	0.6149	0.00
30/05/2008	JN10 On 05-February-09			jNote	9.9500	9.9530	0.6149	0.6149	0.00
30/05/2008	JN10 On 05-February-09			jNote	9.9500	9.9530	0.6149	0.6149	0.00
30/05/2008	JN10 On 05-February-09			jNote	9.9500	9.9530	0.6149	0.6149	0.00
30/05/2008	JN10 On 05-February-09			jNote	9.9500	9.9530	0.6149	0.6149	0.00
30/05/2008	JN10 On 05-February-09			jNote	9.9500	9.9530	0.6149	0.6149	0.00
30/05/2008	JN10 On 05-February-09			jNote	9.9500	9.9530	0.6149	0.6149	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-August-08			jNote	10.1900	10.1920	0.6213	0.6213	0.00
30/05/2008	JN10 On 07-November-08			jNote	9.8000	9.8510	0.6034	0.6048	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
30/05/2008	JN10 On 07-November-08			jNote	9.8000	9.8510	0.6034	0.6048	0.00
30/05/2008	JN10 On 07-November-08			jNote	9.8000	9.8510	0.6034	0.6048	0.00
30/05/2008	JN10 On 07-November-08			jNote	9.8000	9.8510	0.6034	0.6048	0.00
30/05/2008	JN10 On 07-November-08			jNote	9.8000	9.8510	0.6034	0.6048	0.00
30/05/2008	JN10 On 07-November-08			jNote	9.8000	9.8510	0.6034	0.6048	0.00
30/05/2008	JN10 On 07-November-08			jNote	9.8000	9.8510	0.6034	0.6048	0.00
30/05/2008	JROD On 30-May-08			jRod	11.0000	11.0010	11.1600	0.0000	0.00
30/05/2008	JROD On 30-May-08			jRod	11.0000	11.0010	11.1600	0.0000	0.00
30/05/2008	JROD On 30-May-08			jRod	11.0000	11.0010	11.1600	0.0000	0.00
30/05/2008	JROD On 30-May-08			jRod	11.0000	11.0010	11.1600	0.0000	0.00
30/05/2008	JROD On 30-May-08			jRod	11.0000	11.0010	11.1600	0.0000	0.00
30/05/2008	JROD On 30-May-08			jRod	11.0000	11.0010	11.1600	0.0000	0.00
30/05/2008	JROD On 30-May-08			jRod	11.0000	11.0010	11.1600	0.0000	0.00
30/05/2008	JROD On 30-June-08			jRod	11.3100	11.3100	0.0090	0.0085	0.00
30/05/2008	JROD On 30-June-08			jRod	11.3100	11.3100	0.0090	0.0085	0.00
30/05/2008	JROD On 30-June-08			jRod	11.3100	11.3100	0.0090	0.0085	0.00
30/05/2008	JROD On 30-June-08			jRod	11.3100	11.3100	0.0090	0.0085	0.00
30/05/2008	JROD On 30-June-08			jRod	11.3100	11.3100	0.0090	0.0085	0.00
30/05/2008	JROD On 30-June-08			jRod	11.3100	11.3100	0.0090	0.0085	0.00
30/05/2008	JROD On 30-June-08			jRod	11.3100	11.3100	0.0090	0.0085	0.00
30/05/2008	JROD On 31-July-08			jRod	11.6900	11.6970	0.0099	0.0094	0.00
30/05/2008	JROD On 31-July-08			jRod	11.6900	11.6970	0.0099	0.0094	0.00
30/05/2008	JROD On 31-July-08			jRod	11.6900	11.6970	0.0099	0.0094	0.00
30/05/2008	JROD On 31-July-08			jRod	11.6900	11.6970	0.0099	0.0094	0.00
30/05/2008	JROD On 31-July-08			jRod	11.6900	11.6970	0.0099	0.0094	0.00
30/05/2008	JROD On 31-July-08			jRod	11.6900	11.6970	0.0099	0.0094	0.00
30/05/2008	JROD On 31-July-08			jRod	11.6900	11.6970	0.0099	0.0094	0.00
30/05/2008	JROD On 29-August-08			jRod	12.1200	11.5560	0.0108	0.0177	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
30/05/2008	JROD On 29-August-08			jRod	12.1200	11.5560	0.0108	0.0177	0.00
30/05/2008	JROD On 29-August-08			jRod	12.1200	11.5560	0.0108	0.0177	0.00
30/05/2008	JROD On 29-August-08			jRod	12.1200	11.5560	0.0108	0.0177	0.00
30/05/2008	JROD On 29-August-08			jRod	12.1200	11.5560	0.0108	0.0177	0.00
30/05/2008	JROD On 29-August-08			jRod	12.1200	11.5560	0.0108	0.0177	0.00
30/05/2008	JROD On 29-August-08			jRod	12.1200	11.5560	0.0108	0.0177	0.00
30/05/2008	JROD On 30-September-08			jRod	11.9300	11.9290	0.0200	0.0195	0.00
30/05/2008	JROD On 30-September-08			jRod	11.9300	11.9290	0.0200	0.0195	0.00
30/05/2008	JROD On 30-September-08			jRod	11.9300	11.9290	0.0200	0.0195	0.00
30/05/2008	JROD On 30-September-08			jRod	11.9300	11.9290	0.0200	0.0195	0.00
30/05/2008	JROD On 30-September-08			jRod	11.9300	11.9290	0.0200	0.0195	0.00
30/05/2008	JROD On 30-September-08			jRod	11.9300	11.9290	0.0200	0.0195	0.00
30/05/2008	JROD On 30-September-08			jRod	11.9300	11.9290	0.0200	0.0195	0.00
30/05/2008	JROD On 31-October-08			jRod	12.2500	12.2530	0.0214	0.0209	0.00
30/05/2008	JROD On 31-October-08			jRod	12.2500	12.2530	0.0214	0.0209	0.00
30/05/2008	JROD On 31-October-08			jRod	12.2500	12.2530	0.0214	0.0209	0.00
30/05/2008	JROD On 31-October-08			jRod	12.2500	12.2530	0.0214	0.0209	0.00
30/05/2008	JROD On 31-October-08			jRod	12.2500	12.2530	0.0214	0.0209	0.00
30/05/2008	JROD On 31-October-08			jRod	12.2500	12.2530	0.0214	0.0209	0.00
30/05/2008	JROD On 31-October-08			jRod	12.2500	12.2530	0.0214	0.0209	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 28-November-08			jRod	12.5400	12.0120	0.0224	0.0294	0.00
30/05/2008	JROD On 31-December-08			jRod	12.2900	12.2940	0.0318	0.0313	0.00
30/05/2008	JROD On 31-December-08			jRod	12.2900	12.2940	0.0318	0.0313	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
30/05/2008	JROD On 31-December-08			jRod	12.2900	12.2940	0.0318	0.0313	0.00
30/05/2008	JROD On 31-December-08			jRod	12.2900	12.2940	0.0318	0.0313	0.00
30/05/2008	JROD On 31-December-08			jRod	12.2900	12.2940	0.0318	0.0313	0.00
30/05/2008	JROD On 31-December-08			jRod	12.2900	12.2940	0.0318	0.0313	0.00
30/05/2008	JROD On 31-December-08			jRod	12.2900	12.2940	0.0318	0.0313	0.00
30/05/2008	OTH1 On 05-February-09			Index Future	253.5200	256.6650	253.5230	256.6650	0.00
30/05/2008	OTH1 On 05-February-09			Index Future	253.5200	256.6650	253.5230	256.6650	0.00
30/05/2008	OTH1 On 05-February-09			Index Future	253.5200	256.6650	253.5230	256.6650	0.00
30/05/2008	OTH1 On 05-February-09			Index Future	253.5200	256.6650	253.5230	256.6650	0.00
30/05/2008	OTH1 On 05-February-09			Index Future	253.5200	256.6650	253.5230	256.6650	0.00
30/05/2008	OTH1 On 05-February-09			Index Future	253.5200	256.6650	253.5230	256.6650	0.00
30/05/2008	OTH1 On 05-February-09			Index Future	253.5200	256.6650	253.5230	256.6650	0.00
30/05/2008	OTH1 On 07-August-08			Index Future	238.0000	240.9460	237.9980	240.9460	0.00
30/05/2008	OTH1 On 07-August-08			Index Future	238.0000	240.9460	237.9980	240.9460	0.00
30/05/2008	OTH1 On 07-August-08			Index Future	238.0000	240.9460	237.9980	240.9460	0.00
30/05/2008	OTH1 On 07-August-08			Index Future	238.0000	240.9460	237.9980	240.9460	0.00
30/05/2008	OTH1 On 07-August-08			Index Future	238.0000	240.9460	237.9980	240.9460	0.00
30/05/2008	OTH1 On 07-August-08			Index Future	238.0000	240.9460	237.9980	240.9460	0.00
30/05/2008	OTH1 On 07-August-08			Index Future	238.0000	240.9460	237.9980	240.9460	0.00
30/05/2008	OTH1 On 06-November-08			Index Future	245.3700	248.4080	245.3690	248.4080	12.00
30/05/2008	OTH1 On 06-November-08			Index Future	245.3700	248.4080	245.3690	248.4080	12.00
30/05/2008	OTH1 On 06-November-08			Index Future	245.3700	248.4080	245.3690	248.4080	12.00
30/05/2008	OTH1 On 06-November-08			Index Future	245.3700	248.4080	245.3690	248.4080	12.00
30/05/2008	OTH1 On 06-November-08			Index Future	245.3700	248.4080	245.3690	248.4080	12.00
30/05/2008	OTH1 On 06-November-08			Index Future	245.3700	248.4080	245.3690	248.4080	12.00
30/05/2008	OTH1 On 06-November-08			Index Future	245.3700	248.4080	245.3690	248.4080	12.00
30/05/2008	R153 On 05-February-09			Bond Future	11.2500	11.0900	108.2644	108.4906	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
30/05/2008	R153 On 05-February-09			Bond Future	11.2500	11.0900	108.2644	108.4906	0.00
30/05/2008	R153 On 05-February-09			Bond Future	11.2500	11.0900	108.2644	108.4906	0.00
30/05/2008	R153 On 05-February-09			Bond Future	11.2500	11.0900	108.2644	108.4906	0.00
30/05/2008	R153 On 05-February-09			Bond Future	11.2500	11.0900	108.2644	108.4906	0.00
30/05/2008	R153 On 05-February-09			Bond Future	11.2500	11.0900	108.2644	108.4906	0.00
30/05/2008	R153 On 05-February-09			Bond Future	11.2500	11.0900	108.2644	108.4906	0.00
30/05/2008	R153 On 07-August-08			Bond Future	11.4700	11.3100	108.5435	108.8347	8254.00
30/05/2008	R153 On 07-August-08			Bond Future	11.4700	11.3100	108.5435	108.8347	8254.00
30/05/2008	R153 On 07-August-08			Bond Future	11.4700	11.3100	108.5435	108.8347	8254.00
30/05/2008	R153 On 07-August-08			Bond Future	11.4700	11.3100	108.5435	108.8347	8254.00
30/05/2008	R153 On 07-August-08			Bond Future	11.4700	11.3100	108.5435	108.8347	8254.00
30/05/2008	R153 On 07-August-08			Bond Future	11.4700	11.3100	108.5435	108.8347	8254.00
30/05/2008	R153 On 07-August-08			Bond Future	11.4700	11.3100	108.5435	108.8347	8254.00
30/05/2008	R153 On 06-November-08			Bond Future	11.3100	11.1500	105.2289	105.4888	0.00
30/05/2008	R153 On 06-November-08			Bond Future	11.3100	11.1500	105.2289	105.4888	0.00
30/05/2008	R153 On 06-November-08			Bond Future	11.3100	11.1500	105.2289	105.4888	0.00
30/05/2008	R153 On 06-November-08			Bond Future	11.3100	11.1500	105.2289	105.4888	0.00
30/05/2008	R153 On 06-November-08			Bond Future	11.3100	11.1500	105.2289	105.4888	0.00
30/05/2008	R153 On 06-November-08			Bond Future	11.3100	11.1500	105.2289	105.4888	0.00
30/05/2008	R153 On 06-November-08			Bond Future	11.3100	11.1500	105.2289	105.4888	0.00
30/05/2008	R157 On 05-February-09			Bond Future	9.8600	9.6750	122.8626	123.8212	2500.00
30/05/2008	R157 On 05-February-09			Bond Future	9.8600	9.6750	122.8626	123.8212	2500.00
30/05/2008	R157 On 05-February-09			Bond Future	9.8600	9.6750	122.8626	123.8212	2500.00
30/05/2008	R157 On 05-February-09			Bond Future	9.8600	9.6750	122.8626	123.8212	2500.00
30/05/2008	R157 On 05-February-09			Bond Future	9.8600	9.6750	122.8626	123.8212	2500.00
30/05/2008	R157 On 05-February-09			Bond Future	9.8600	9.6750	122.8626	123.8212	2500.00
30/05/2008	R157 On 05-February-09			Bond Future	9.8600	9.6750	122.8626	123.8212	2500.00
30/05/2008	R157 On 07-August-08			Bond Future	10.0600	9.8840	122.6260	123.6066	6726.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2008	R157 On 07-August-08			Bond Future	10.0600	9.8840	122.6260	123.6066	6726.00
30/05/2008	R157 On 07-August-08			Bond Future	10.0600	9.8840	122.6260	123.6066	6726.00
30/05/2008	R157 On 07-August-08			Bond Future	10.0600	9.8840	122.6260	123.6066	6726.00
30/05/2008	R157 On 07-August-08			Bond Future	10.0600	9.8840	122.6260	123.6066	6726.00
30/05/2008	R157 On 07-August-08			Bond Future	10.0600	9.8840	122.6260	123.6066	6726.00
30/05/2008	R157 On 07-August-08			Bond Future	10.0600	9.8840	122.6260	123.6066	6726.00
30/05/2008	R157 On 06-November-08			Bond Future	9.9400	9.7610	119.4589	120.4416	0.00
30/05/2008	R157 On 06-November-08			Bond Future	9.9400	9.7610	119.4589	120.4416	0.00
30/05/2008	R157 On 06-November-08			Bond Future	9.9400	9.7610	119.4589	120.4416	0.00
30/05/2008	R157 On 06-November-08			Bond Future	9.9400	9.7610	119.4589	120.4416	0.00
30/05/2008	R157 On 06-November-08			Bond Future	9.9400	9.7610	119.4589	120.4416	0.00
30/05/2008	R157 On 06-November-08			Bond Future	9.9400	9.7610	119.4589	120.4416	0.00
30/05/2008	R157 On 06-November-08			Bond Future	9.9400	9.7610	119.4589	120.4416	0.00
30/05/2008	R186 On 05-February-09			Bond Future	9.7200	9.5080	108.0153	109.8942	2500.00
30/05/2008	R186 On 05-February-09			Bond Future	9.7200	9.5080	108.0153	109.8942	2500.00
30/05/2008	R186 On 05-February-09			Bond Future	9.7200	9.5080	108.0153	109.8942	2500.00
30/05/2008	R186 On 05-February-09			Bond Future	9.7200	9.5080	108.0153	109.8942	2500.00
30/05/2008	R186 On 05-February-09			Bond Future	9.7200	9.5080	108.0153	109.8942	2500.00
30/05/2008	R186 On 05-February-09			Bond Future	9.7200	9.5080	108.0153	109.8942	2500.00
30/05/2008	R186 On 05-February-09			Bond Future	9.7200	9.5080	108.0153	109.8942	2500.00
30/05/2008	R186 On 07-August-08			Bond Future	9.8700	9.6610	106.7517	108.6147	2410.00
30/05/2008	R186 On 07-August-08			Bond Future	9.8700	9.6610	106.7517	108.6147	2410.00
30/05/2008	R186 On 07-August-08			Bond Future	9.8700	9.6610	106.7517	108.6147	2410.00
30/05/2008	R186 On 07-August-08			Bond Future	9.8700	9.6610	106.7517	108.6147	2410.00
30/05/2008	R186 On 07-August-08			Bond Future	9.8700	9.6610	106.7517	108.6147	2410.00
30/05/2008	R186 On 07-August-08			Bond Future	9.8700	9.6610	106.7517	108.6147	2410.00
30/05/2008	R186 On 07-August-08			Bond Future	9.8700	9.6610	106.7517	108.6147	2410.00
30/05/2008	R186 On 06-November-08			Bond Future	9.7800	9.5730	110.1102	111.9842	2500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2008	R186 On 06-November-08			Bond Future	9.7800	9.5730	110.1102	111.9842	2500.00
30/05/2008	R186 On 06-November-08			Bond Future	9.7800	9.5730	110.1102	111.9842	2500.00
30/05/2008	R186 On 06-November-08			Bond Future	9.7800	9.5730	110.1102	111.9842	2500.00
30/05/2008	R186 On 06-November-08			Bond Future	9.7800	9.5730	110.1102	111.9842	2500.00
30/05/2008	R186 On 06-November-08			Bond Future	9.7800	9.5730	110.1102	111.9842	2500.00
30/05/2008	R186 On 06-November-08			Bond Future	9.7800	9.5730	110.1102	111.9842	2500.00
30/05/2008	R196 On 05-February-09			Bond Future	11.2800	10.7540	104.4193	104.4461	0.00
30/05/2008	R196 On 05-February-09			Bond Future	11.2800	10.7540	104.4193	104.4461	0.00
30/05/2008	R196 On 05-February-09			Bond Future	11.2800	10.7540	104.4193	104.4461	0.00
30/05/2008	R196 On 05-February-09			Bond Future	11.2800	10.7540	104.4193	104.4461	0.00
30/05/2008	R196 On 05-February-09			Bond Future	11.2800	10.7540	104.4193	104.4461	0.00
30/05/2008	R196 On 05-February-09			Bond Future	11.2800	10.7540	104.4193	104.4461	0.00
30/05/2008	R196 On 05-February-09			Bond Future	11.2800	10.7540	104.4193	104.4461	0.00
30/05/2008	R196 On 07-August-08			Bond Future	12.1200	11.2570	103.3761	103.8195	0.00
30/05/2008	R196 On 07-August-08			Bond Future	12.1200	11.2570	103.3761	103.8195	0.00
30/05/2008	R196 On 07-August-08			Bond Future	12.1200	11.2570	103.3761	103.8195	0.00
30/05/2008	R196 On 07-August-08			Bond Future	12.1200	11.2570	103.3761	103.8195	0.00
30/05/2008	R196 On 07-August-08			Bond Future	12.1200	11.2570	103.3761	103.8195	0.00
30/05/2008	R196 On 07-August-08			Bond Future	12.1200	11.2570	103.3761	103.8195	0.00
30/05/2008	R196 On 07-August-08			Bond Future	12.1200	11.2570	103.3761	103.8195	0.00
30/05/2008	R196 On 06-November-08			Bond Future	11.7700	11.0700	101.4353	101.6400	0.00
30/05/2008	R196 On 06-November-08			Bond Future	11.7700	11.0700	101.4353	101.6400	0.00
30/05/2008	R196 On 06-November-08			Bond Future	11.7700	11.0700	101.4353	101.6400	0.00
30/05/2008	R196 On 06-November-08			Bond Future	11.7700	11.0700	101.4353	101.6400	0.00
30/05/2008	R196 On 06-November-08			Bond Future	11.7700	11.0700	101.4353	101.6400	0.00
30/05/2008	R196 On 06-November-08			Bond Future	11.7700	11.0700	101.4353	101.6400	0.00
30/05/2008	R196 On 06-November-08			Bond Future	11.7700	11.0700	101.4353	101.6400	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
30/05/2008	R201 On 05-February-09			Bond Future	9.9100	9.7210	96.1361	96.9436	0.00
30/05/2008	R201 On 05-February-09			Bond Future	9.9100	9.7210	96.1361	96.9436	0.00
30/05/2008	R201 On 05-February-09			Bond Future	9.9100	9.7210	96.1361	96.9436	0.00
30/05/2008	R201 On 05-February-09			Bond Future	9.9100	9.7210	96.1361	96.9436	0.00
30/05/2008	R201 On 05-February-09			Bond Future	9.9100	9.7210	96.1361	96.9436	0.00
30/05/2008	R201 On 05-February-09			Bond Future	9.9100	9.7210	96.1361	96.9436	0.00
30/05/2008	R201 On 05-February-09			Bond Future	9.9100	9.7210	96.1361	96.9436	0.00
30/05/2008	R201 On 07-August-08			Bond Future	10.1400	9.9530	94.8221	95.6527	0.00
30/05/2008	R201 On 07-August-08			Bond Future	10.1400	9.9530	94.8221	95.6527	0.00
30/05/2008	R201 On 07-August-08			Bond Future	10.1400	9.9530	94.8221	95.6527	0.00
30/05/2008	R201 On 07-August-08			Bond Future	10.1400	9.9530	94.8221	95.6527	0.00
30/05/2008	R201 On 07-August-08			Bond Future	10.1400	9.9530	94.8221	95.6527	0.00
30/05/2008	R201 On 07-August-08			Bond Future	10.1400	9.9530	94.8221	95.6527	0.00
30/05/2008	R201 On 07-August-08			Bond Future	10.1400	9.9530	94.8221	95.6527	0.00
30/05/2008	R201 On 06-November-08			Bond Future	10.0000	9.8190	97.7870	98.5752	1000.00
30/05/2008	R201 On 06-November-08			Bond Future	10.0000	9.8190	97.7870	98.5752	1000.00
30/05/2008	R201 On 06-November-08			Bond Future	10.0000	9.8190	97.7870	98.5752	1000.00
30/05/2008	R201 On 06-November-08			Bond Future	10.0000	9.8190	97.7870	98.5752	1000.00
30/05/2008	R201 On 06-November-08			Bond Future	10.0000	9.8190	97.7870	98.5752	1000.00
30/05/2008	R201 On 06-November-08			Bond Future	10.0000	9.8190	97.7870	98.5752	1000.00
30/05/2008	R201 On 06-November-08			Bond Future	10.0000	9.8190	97.7870	98.5752	1000.00
30/05/2008	R203 On 05-February-09			Bond Future	9.8100	9.6270	94.4565	95.4320	0.00
30/05/2008	R203 On 05-February-09			Bond Future	9.8100	9.6270	94.4565	95.4320	0.00
30/05/2008	R203 On 05-February-09			Bond Future	9.8100	9.6270	94.4565	95.4320	0.00
30/05/2008	R203 On 05-February-09			Bond Future	9.8100	9.6270	94.4565	95.4320	0.00
30/05/2008	R203 On 05-February-09			Bond Future	9.8100	9.6270	94.4565	95.4320	0.00
30/05/2008	R203 On 05-February-09			Bond Future	9.8100	9.6270	94.4565	95.4320	0.00
30/05/2008	R203 On 05-February-09			Bond Future	9.8100	9.6270	94.4565	95.4320	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
30/05/2008	R203 On 07-August-08			Bond Future	10.0000	9.8250	93.0539	94.0193	0.00
30/05/2008	R203 On 07-August-08			Bond Future	10.0000	9.8250	93.0539	94.0193	0.00
30/05/2008	R203 On 07-August-08			Bond Future	10.0000	9.8250	93.0539	94.0193	0.00
30/05/2008	R203 On 07-August-08			Bond Future	10.0000	9.8250	93.0539	94.0193	0.00
30/05/2008	R203 On 07-August-08			Bond Future	10.0000	9.8250	93.0539	94.0193	0.00
30/05/2008	R203 On 07-August-08			Bond Future	10.0000	9.8250	93.0539	94.0193	0.00
30/05/2008	R203 On 07-August-08			Bond Future	10.0000	9.8250	93.0539	94.0193	0.00
30/05/2008	R203 On 06-November-08			Bond Future	9.8900	9.7110	91.7519	92.7379	0.00
30/05/2008	R203 On 06-November-08			Bond Future	9.8900	9.7110	91.7519	92.7379	0.00
30/05/2008	R203 On 06-November-08			Bond Future	9.8900	9.7110	91.7519	92.7379	0.00
30/05/2008	R203 On 06-November-08			Bond Future	9.8900	9.7110	91.7519	92.7379	0.00
30/05/2008	R203 On 06-November-08			Bond Future	9.8900	9.7110	91.7519	92.7379	0.00
30/05/2008	R203 On 06-November-08			Bond Future	9.8900	9.7110	91.7519	92.7379	0.00
30/05/2008	R203 On 06-November-08			Bond Future	9.8900	9.7110	91.7519	92.7379	0.00
30/05/2008	R204 On 05-February-09			Bond Future	9.8000	9.5940	89.8621	91.0825	0.00
30/05/2008	R204 On 05-February-09			Bond Future	9.8000	9.5940	89.8621	91.0825	0.00
30/05/2008	R204 On 05-February-09			Bond Future	9.8000	9.5940	89.8621	91.0825	0.00
30/05/2008	R204 On 05-February-09			Bond Future	9.8000	9.5940	89.8621	91.0825	0.00
30/05/2008	R204 On 05-February-09			Bond Future	9.8000	9.5940	89.8621	91.0825	0.00
30/05/2008	R204 On 05-February-09			Bond Future	9.8000	9.5940	89.8621	91.0825	0.00
30/05/2008	R204 On 05-February-09			Bond Future	9.8000	9.5940	89.8621	91.0825	0.00
30/05/2008	R204 On 07-August-08			Bond Future	9.9900	9.7820	88.4424	89.6745	3188.00
30/05/2008	R204 On 07-August-08			Bond Future	9.9900	9.7820	88.4424	89.6745	3188.00
30/05/2008	R204 On 07-August-08			Bond Future	9.9900	9.7820	88.4424	89.6745	3188.00
30/05/2008	R204 On 07-August-08			Bond Future	9.9900	9.7820	88.4424	89.6745	3188.00
30/05/2008	R204 On 07-August-08			Bond Future	9.9900	9.7820	88.4424	89.6745	3188.00
30/05/2008	R204 On 07-August-08			Bond Future	9.9900	9.7820	88.4424	89.6745	3188.00
30/05/2008	R204 On 07-August-08			Bond Future	9.9900	9.7820	88.4424	89.6745	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
30/05/2008	R204 On 06-November-08			Bond Future	9.8800	9.6740	91.2356	92.4638	0.00
30/05/2008	R204 On 06-November-08			Bond Future	9.8800	9.6740	91.2356	92.4638	0.00
30/05/2008	R204 On 06-November-08			Bond Future	9.8800	9.6740	91.2356	92.4638	0.00
30/05/2008	R204 On 06-November-08			Bond Future	9.8800	9.6740	91.2356	92.4638	0.00
30/05/2008	R204 On 06-November-08			Bond Future	9.8800	9.6740	91.2356	92.4638	0.00
30/05/2008	R204 On 06-November-08			Bond Future	9.8800	9.6740	91.2356	92.4638	0.00
30/05/2008	R204 On 06-November-08			Bond Future	9.8800	9.6740	91.2356	92.4638	0.00
30/05/2008	R206 On 05-February-09			Bond Future	9.9300	9.7180	91.2422	92.0026	0.00
30/05/2008	R206 On 05-February-09			Bond Future	9.9300	9.7180	91.2422	92.0026	0.00
30/05/2008	R206 On 05-February-09			Bond Future	9.9300	9.7180	91.2422	92.0026	0.00
30/05/2008	R206 On 05-February-09			Bond Future	9.9300	9.7180	91.2422	92.0026	0.00
30/05/2008	R206 On 05-February-09			Bond Future	9.9300	9.7180	91.2422	92.0026	0.00
30/05/2008	R206 On 05-February-09			Bond Future	9.9300	9.7180	91.2422	92.0026	0.00
30/05/2008	R206 On 05-February-09			Bond Future	9.9300	9.7180	91.2422	92.0026	0.00
30/05/2008	R206 On 07-August-08			Bond Future	10.2000	10.0000	89.5201	90.2848	0.00
30/05/2008	R206 On 07-August-08			Bond Future	10.2000	10.0000	89.5201	90.2848	0.00
30/05/2008	R206 On 07-August-08			Bond Future	10.2000	10.0000	89.5201	90.2848	0.00
30/05/2008	R206 On 07-August-08			Bond Future	10.2000	10.0000	89.5201	90.2848	0.00
30/05/2008	R206 On 07-August-08			Bond Future	10.2000	10.0000	89.5201	90.2848	0.00
30/05/2008	R206 On 07-August-08			Bond Future	10.2000	10.0000	89.5201	90.2848	0.00
30/05/2008	R206 On 07-August-08			Bond Future	10.2000	10.0000	89.5201	90.2848	0.00
30/05/2008	R206 On 06-November-08			Bond Future	10.0500	9.8440	92.3041	93.0725	610.00
30/05/2008	R206 On 06-November-08			Bond Future	10.0500	9.8440	92.3041	93.0725	610.00
30/05/2008	R206 On 06-November-08			Bond Future	10.0500	9.8440	92.3041	93.0725	610.00
30/05/2008	R206 On 06-November-08			Bond Future	10.0500	9.8440	92.3041	93.0725	610.00
30/05/2008	R206 On 06-November-08			Bond Future	10.0500	9.8440	92.3041	93.0725	610.00
30/05/2008	R206 On 06-November-08			Bond Future	10.0500	9.8440	92.3041	93.0725	610.00
30/05/2008	R206 On 06-November-08			Bond Future	10.0500	9.8440	92.3041	93.0725	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
30/05/2008	R207 On 05-February-09			Bond Future	9.8000	9.5880	83.6475	84.8884	0.00
30/05/2008	R207 On 05-February-09			Bond Future	9.8000	9.5880	83.6475	84.8884	0.00
30/05/2008	R207 On 05-February-09			Bond Future	9.8000	9.5880	83.6475	84.8884	0.00
30/05/2008	R207 On 05-February-09			Bond Future	9.8000	9.5880	83.6475	84.8884	0.00
30/05/2008	R207 On 05-February-09			Bond Future	9.8000	9.5880	83.6475	84.8884	0.00
30/05/2008	R207 On 05-February-09			Bond Future	9.8000	9.5880	83.6475	84.8884	0.00
30/05/2008	R207 On 05-February-09			Bond Future	9.8000	9.5880	83.6475	84.8884	0.00
30/05/2008	R207 On 07-August-08			Bond Future	9.9800	9.7650	82.2067	83.4518	0.00
30/05/2008	R207 On 07-August-08			Bond Future	9.9800	9.7650	82.2067	83.4518	0.00
30/05/2008	R207 On 07-August-08			Bond Future	9.9800	9.7650	82.2067	83.4518	0.00
30/05/2008	R207 On 07-August-08			Bond Future	9.9800	9.7650	82.2067	83.4518	0.00
30/05/2008	R207 On 07-August-08			Bond Future	9.9800	9.7650	82.2067	83.4518	0.00
30/05/2008	R207 On 07-August-08			Bond Future	9.9800	9.7650	82.2067	83.4518	0.00
30/05/2008	R207 On 07-August-08			Bond Future	9.9800	9.7650	82.2067	83.4518	0.00
30/05/2008	R207 On 06-November-08			Bond Future	9.8700	9.6640	84.7996	86.0447	0.00
30/05/2008	R207 On 06-November-08			Bond Future	9.8700	9.6640	84.7996	86.0447	0.00
30/05/2008	R207 On 06-November-08			Bond Future	9.8700	9.6640	84.7996	86.0447	0.00
30/05/2008	R207 On 06-November-08			Bond Future	9.8700	9.6640	84.7996	86.0447	0.00
30/05/2008	R207 On 06-November-08			Bond Future	9.8700	9.6640	84.7996	86.0447	0.00
30/05/2008	R207 On 06-November-08			Bond Future	9.8700	9.6640	84.7996	86.0447	0.00
30/05/2008	R207 On 06-November-08			Bond Future	9.8700	9.6640	84.7996	86.0447	0.00
30/05/2008	R209 On 05-February-09			Bond Future	9.5500	9.3170	70.4842	72.1329	0.00
30/05/2008	R209 On 05-February-09			Bond Future	9.5500	9.3170	70.4842	72.1329	0.00
30/05/2008	R209 On 05-February-09			Bond Future	9.5500	9.3170	70.4842	72.1329	0.00
30/05/2008	R209 On 05-February-09			Bond Future	9.5500	9.3170	70.4842	72.1329	0.00
30/05/2008	R209 On 05-February-09			Bond Future	9.5500	9.3170	70.4842	72.1329	0.00
30/05/2008	R209 On 05-February-09			Bond Future	9.5500	9.3170	70.4842	72.1329	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
30/05/2008	R209 On 05-February-09			Bond Future	9.5500	9.3170	70.4842	72.1329	0.00
30/05/2008	R209 On 07-August-08			Bond Future	9.6800	9.4460	69.4671	71.0801	6986.00
30/05/2008	R209 On 07-August-08			Bond Future	9.6800	9.4460	69.4671	71.0801	6986.00
30/05/2008	R209 On 07-August-08			Bond Future	9.6800	9.4460	69.4671	71.0801	6986.00
30/05/2008	R209 On 07-August-08			Bond Future	9.6800	9.4460	69.4671	71.0801	6986.00
30/05/2008	R209 On 07-August-08			Bond Future	9.6800	9.4460	69.4671	71.0801	6986.00
30/05/2008	R209 On 07-August-08			Bond Future	9.6800	9.4460	69.4671	71.0801	6986.00
30/05/2008	R209 On 07-August-08			Bond Future	9.6800	9.4460	69.4671	71.0801	6986.00
30/05/2008	R209 On 06-November-08			Bond Future	9.6000	9.3720	68.4752	70.1087	260.00
30/05/2008	R209 On 06-November-08			Bond Future	9.6000	9.3720	68.4752	70.1087	260.00
30/05/2008	R209 On 06-November-08			Bond Future	9.6000	9.3720	68.4752	70.1087	260.00
30/05/2008	R209 On 06-November-08			Bond Future	9.6000	9.3720	68.4752	70.1087	260.00
30/05/2008	R209 On 06-November-08			Bond Future	9.6000	9.3720	68.4752	70.1087	260.00
30/05/2008	R209 On 06-November-08			Bond Future	9.6000	9.3720	68.4752	70.1087	260.00
30/05/2008	R209 On 06-November-08			Bond Future	9.6000	9.3720	68.4752	70.1087	260.00
30/05/2008	TRT1 On 05-February-09			Index Future	266.3400	268.6140	266.3360	268.6140	0.00
30/05/2008	TRT1 On 05-February-09			Index Future	266.3400	268.6140	266.3360	268.6140	0.00
30/05/2008	TRT1 On 05-February-09			Index Future	266.3400	268.6140	266.3360	268.6140	0.00
30/05/2008	TRT1 On 05-February-09			Index Future	266.3400	268.6140	266.3360	268.6140	0.00
30/05/2008	TRT1 On 05-February-09			Index Future	266.3400	268.6140	266.3360	268.6140	0.00
30/05/2008	TRT1 On 05-February-09			Index Future	266.3400	268.6140	266.3360	268.6140	0.00
30/05/2008	TRT1 On 05-February-09			Index Future	266.3400	268.6140	266.3360	268.6140	0.00
30/05/2008	TRT1 On 07-August-08			Index Future	250.0300	252.1640	250.0260	252.1640	0.00
30/05/2008	TRT1 On 07-August-08			Index Future	250.0300	252.1640	250.0260	252.1640	0.00
30/05/2008	TRT1 On 07-August-08			Index Future	250.0300	252.1640	250.0260	252.1640	0.00
30/05/2008	TRT1 On 07-August-08			Index Future	250.0300	252.1640	250.0260	252.1640	0.00
30/05/2008	TRT1 On 07-August-08			Index Future	250.0300	252.1640	250.0260	252.1640	0.00
30/05/2008	TRT1 On 07-August-08			Index Future	250.0300	252.1640	250.0260	252.1640	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
30/05/2008	TRT1 On 07-August-08			Index Future	250.0300	252.1640	250.0260	252.1640	0.00
30/05/2008	TRT1 On 06-November-08			Index Future	257.7700	259.9730	257.7690	259.9730	400.00
30/05/2008	TRT1 On 06-November-08			Index Future	257.7700	259.9730	257.7690	259.9730	400.00
30/05/2008	TRT1 On 06-November-08			Index Future	257.7700	259.9730	257.7690	259.9730	400.00
30/05/2008	TRT1 On 06-November-08			Index Future	257.7700	259.9730	257.7690	259.9730	400.00
30/05/2008	TRT1 On 06-November-08			Index Future	257.7700	259.9730	257.7690	259.9730	400.00
30/05/2008	TRT1 On 06-November-08			Index Future	257.7700	259.9730	257.7690	259.9730	400.00
30/05/2008	TRT1 On 06-November-08			Index Future	257.7700	259.9730	257.7690	259.9730	400.00
30/05/2008	ZAAD On 13-June-08			Currency Future	7.3100	7.2793	7.3065	7.2793	10.00
30/05/2008	ZAAD On 13-June-08			Currency Future	7.3100	7.2793	7.3065	7.2793	10.00
30/05/2008	ZAAD On 13-June-08			Currency Future	7.3100	7.2793	7.3065	7.2793	10.00
30/05/2008	ZAAD On 13-June-08			Currency Future	7.3100	7.2793	7.3065	7.2793	10.00
30/05/2008	ZAAD On 13-June-08			Currency Future	7.3100	7.2793	7.3065	7.2793	10.00
30/05/2008	ZAAD On 13-June-08			Currency Future	7.3100	7.2793	7.3065	7.2793	10.00
30/05/2008	ZAAD On 13-June-08			Currency Future	7.3100	7.2793	7.3065	7.2793	10.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 15-September-08			Currency Future	7.4000	7.3709	7.3981	7.3709	0.00
30/05/2008	ZAAD On 12-December-08			Currency Future	7.4900	7.4628	7.4921	7.4628	240.00
30/05/2008	ZAAD On 12-December-08			Currency Future	7.4900	7.4628	7.4921	7.4628	240.00
30/05/2008	ZAAD On 12-December-08			Currency Future	7.4900	7.4628	7.4921	7.4628	240.00
30/05/2008	ZAAD On 12-December-08			Currency Future	7.4900	7.4628	7.4921	7.4628	240.00
30/05/2008	ZAAD On 12-December-08			Currency Future	7.4900	7.4628	7.4921	7.4628	240.00
30/05/2008	ZAAD On 12-December-08			Currency Future	7.4900	7.4628	7.4921	7.4628	240.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2008	ZAAD On 12-December-08			Currency Future	7.4900	7.4628	7.4921	7.4628	240.00