



Derivatives Weekly Statistics Report

From 2008/06/09 To 2008/06/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	\$ / R On 16-March-09			Currency Future	8.7200	8.6929	8.7234	8.6929	0.00
13/06/2008	\$ / R On 16-March-09			Currency Future	8.7200	8.6929	8.7234	8.6929	0.00
13/06/2008	\$ / R On 16-March-09			Currency Future	8.7200	8.6929	8.7234	8.6929	0.00
13/06/2008	\$ / R On 16-March-09			Currency Future	8.7200	8.6929	8.7234	8.6929	0.00
13/06/2008	\$ / R On 16-March-09			Currency Future	8.7200	8.6929	8.7234	8.6929	0.00
13/06/2008	\$ / R On 16-March-09			Currency Future	8.7200	8.6929	8.7234	8.6929	0.00
13/06/2008	\$ / R On 16-March-09			Currency Future	8.7200	8.6929	8.7234	8.6929	0.00
13/06/2008	\$ / R On 13-June-08			Currency Future	8.1400	8.1081	8.1361	8.1081	0.00
13/06/2008	\$ / R On 13-June-08			Currency Future	8.1400	8.1081	8.1361	8.1081	0.00
13/06/2008	\$ / R On 13-June-08			Currency Future	8.1400	8.1081	8.1361	8.1081	0.00
13/06/2008	\$ / R On 13-June-08			Currency Future	8.1400	8.1081	8.1361	8.1081	0.00
13/06/2008	\$ / R On 13-June-08			Currency Future	8.1400	8.1081	8.1361	8.1081	0.00
13/06/2008	\$ / R On 13-June-08			Currency Future	8.1400	8.1081	8.1361	8.1081	0.00
13/06/2008	\$ / R On 15-September-08			Currency Future	8.3300	8.3011	8.3332	8.3011	74820.00
13/06/2008	\$ / R On 15-September-08			Currency Future	8.3300	8.3011	8.3332	8.3011	74820.00
13/06/2008	\$ / R On 15-September-08			Currency Future	8.3300	8.3011	8.3332	8.3011	74820.00
13/06/2008	\$ / R On 15-September-08			Currency Future	8.3300	8.3011	8.3332	8.3011	74820.00
13/06/2008	\$ / R On 15-September-08			Currency Future	8.3300	8.3011	8.3332	8.3011	74820.00
13/06/2008	\$ / R On 15-September-08			Currency Future	8.3300	8.3011	8.3332	8.3011	74820.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	\$ / R On 15-September-08			Currency Future	8.3300	8.3011	8.3332	8.3011	74820.00
13/06/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.4989	8.5286	8.4989	35800.00
13/06/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.4989	8.5286	8.4989	35800.00
13/06/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.4989	8.5286	8.4989	35800.00
13/06/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.4989	8.5286	8.4989	35800.00
13/06/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.4989	8.5286	8.4989	35800.00
13/06/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.4989	8.5286	8.4989	35800.00
13/06/2008	\$ / R On 12-December-08			Currency Future	8.5300	8.4989	8.5286	8.4989	35800.00
13/06/2008	£ / R On 16-March-09			Currency Future	16.6400	16.5825	16.6419	16.5825	0.00
13/06/2008	£ / R On 16-March-09			Currency Future	16.6400	16.5825	16.6419	16.5825	0.00
13/06/2008	£ / R On 16-March-09			Currency Future	16.6400	16.5825	16.6419	16.5825	0.00
13/06/2008	£ / R On 16-March-09			Currency Future	16.6400	16.5825	16.6419	16.5825	0.00
13/06/2008	£ / R On 16-March-09			Currency Future	16.6400	16.5825	16.6419	16.5825	0.00
13/06/2008	£ / R On 16-March-09			Currency Future	16.6400	16.5825	16.6419	16.5825	0.00
13/06/2008	£ / R On 16-March-09			Currency Future	16.6400	16.5825	16.6419	16.5825	0.00
13/06/2008	£ / R On 13-June-08			Currency Future	15.8200	15.7726	15.8208	15.7726	0.00
13/06/2008	£ / R On 13-June-08			Currency Future	15.8200	15.7726	15.8208	15.7726	0.00
13/06/2008	£ / R On 13-June-08			Currency Future	15.8200	15.7726	15.8208	15.7726	0.00
13/06/2008	£ / R On 13-June-08			Currency Future	15.8200	15.7726	15.8208	15.7726	0.00
13/06/2008	£ / R On 13-June-08			Currency Future	15.8200	15.7726	15.8208	15.7726	0.00
13/06/2008	£ / R On 13-June-08			Currency Future	15.8200	15.7726	15.8208	15.7726	0.00
13/06/2008	£ / R On 15-September-08			Currency Future	16.1100	16.0376	16.1054	16.0376	1848.00
13/06/2008	£ / R On 15-September-08			Currency Future	16.1100	16.0376	16.1054	16.0376	1848.00
13/06/2008	£ / R On 15-September-08			Currency Future	16.1100	16.0376	16.1054	16.0376	1848.00
13/06/2008	£ / R On 15-September-08			Currency Future	16.1100	16.0376	16.1054	16.0376	1848.00
13/06/2008	£ / R On 15-September-08			Currency Future	16.1100	16.0376	16.1054	16.0376	1848.00
13/06/2008	£ / R On 15-September-08			Currency Future	16.1100	16.0376	16.1054	16.0376	1848.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	£ / R On 15-September-08			Currency Future	16.1100	16.0376	16.1054	16.0376	1848.00
13/06/2008	£ / R On 12-December-08			Currency Future	16.3700	16.3110	16.3717	16.3110	1676.00
13/06/2008	£ / R On 12-December-08			Currency Future	16.3700	16.3110	16.3717	16.3110	1676.00
13/06/2008	£ / R On 12-December-08			Currency Future	16.3700	16.3110	16.3717	16.3110	1676.00
13/06/2008	£ / R On 12-December-08			Currency Future	16.3700	16.3110	16.3717	16.3110	1676.00
13/06/2008	£ / R On 12-December-08			Currency Future	16.3700	16.3110	16.3717	16.3110	1676.00
13/06/2008	£ / R On 12-December-08			Currency Future	16.3700	16.3110	16.3717	16.3110	1676.00
13/06/2008	£ / R On 12-December-08			Currency Future	16.3700	16.3110	16.3717	16.3110	1676.00
13/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.2335	13.2180	13.2335	10.00
13/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.2335	13.2180	13.2335	10.00
13/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.2335	13.2180	13.2335	10.00
13/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.2335	13.2180	13.2335	10.00
13/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.2335	13.2180	13.2335	10.00
13/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.2335	13.2180	13.2335	10.00
13/06/2008	€ / R On 16-March-09			Currency Future	13.2200	13.2335	13.2180	13.2335	10.00
13/06/2008	€ / R On 13-June-08			Currency Future	12.4700	12.4977	12.4686	12.4977	0.00
13/06/2008	€ / R On 13-June-08			Currency Future	12.4700	12.4977	12.4686	12.4977	0.00
13/06/2008	€ / R On 13-June-08			Currency Future	12.4700	12.4977	12.4686	12.4977	0.00
13/06/2008	€ / R On 13-June-08			Currency Future	12.4700	12.4977	12.4686	12.4977	0.00
13/06/2008	€ / R On 13-June-08			Currency Future	12.4700	12.4977	12.4686	12.4977	0.00
13/06/2008	€ / R On 13-June-08			Currency Future	12.4700	12.4977	12.4686	12.4977	0.00
13/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.7386	12.7292	12.7386	15858.00
13/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.7386	12.7292	12.7386	15858.00
13/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.7386	12.7292	12.7386	15858.00
13/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.7386	12.7292	12.7386	15858.00
13/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.7386	12.7292	12.7386	15858.00
13/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.7386	12.7292	12.7386	15858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	€ / R On 15-September-08			Currency Future	12.7300	12.7386	12.7292	12.7386	15858.00
13/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.9869	12.9734	12.9869	5198.00
13/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.9869	12.9734	12.9869	5198.00
13/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.9869	12.9734	12.9869	5198.00
13/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.9869	12.9734	12.9869	5198.00
13/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.9869	12.9734	12.9869	5198.00
13/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.9869	12.9734	12.9869	5198.00
13/06/2008	€ / R On 12-December-08			Currency Future	12.9700	12.9869	12.9734	12.9869	5198.00
13/06/2008	ALBI On 05-February-09			Index Future	264.2000	264.3760	264.1990	264.3760	0.00
13/06/2008	ALBI On 05-February-09			Index Future	264.2000	264.3760	264.1990	264.3760	0.00
13/06/2008	ALBI On 05-February-09			Index Future	264.2000	264.3760	264.1990	264.3760	0.00
13/06/2008	ALBI On 05-February-09			Index Future	264.2000	264.3760	264.1990	264.3760	0.00
13/06/2008	ALBI On 05-February-09			Index Future	264.2000	264.3760	264.1990	264.3760	0.00
13/06/2008	ALBI On 05-February-09			Index Future	264.2000	264.3760	264.1990	264.3760	0.00
13/06/2008	ALBI On 05-February-09			Index Future	264.2000	264.3760	264.1990	264.3760	0.00
13/06/2008	ALBI On 07-August-08			Index Future	246.2200	248.4540	246.2210	248.4540	0.00
13/06/2008	ALBI On 07-August-08			Index Future	246.2200	248.4540	246.2210	248.4540	0.00
13/06/2008	ALBI On 07-August-08			Index Future	246.2200	248.4540	246.2210	248.4540	0.00
13/06/2008	ALBI On 07-August-08			Index Future	246.2200	248.4540	246.2210	248.4540	0.00
13/06/2008	ALBI On 07-August-08			Index Future	246.2200	248.4540	246.2210	248.4540	0.00
13/06/2008	ALBI On 07-August-08			Index Future	246.2200	248.4540	246.2210	248.4540	0.00
13/06/2008	ALBI On 07-August-08			Index Future	246.2200	248.4540	246.2210	248.4540	0.00
13/06/2008	ALBI On 06-November-08			Index Future	253.7800	256.0860	253.7845	256.0860	594.00
13/06/2008	ALBI On 06-November-08			Index Future	253.7800	256.0860	253.7845	256.0860	594.00
13/06/2008	ALBI On 06-November-08			Index Future	253.7800	256.0860	253.7845	256.0860	594.00
13/06/2008	ALBI On 06-November-08			Index Future	253.7800	256.0860	253.7845	256.0860	594.00
13/06/2008	ALBI On 06-November-08			Index Future	253.7800	256.0860	253.7845	256.0860	594.00
13/06/2008	ALBI On 06-November-08			Index Future	253.7800	256.0860	253.7845	256.0860	594.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	ALBI On 06-November-08			Index Future	253.7800	256.0860	253.7845	256.0860	594.00
13/06/2008	CRD1 On 05-February-09			Index Future	114.7800	115.5560	114.7840	115.5560	0.00
13/06/2008	CRD1 On 05-February-09			Index Future	114.7800	115.5560	114.7840	115.5560	0.00
13/06/2008	CRD1 On 05-February-09			Index Future	114.7800	115.5560	114.7840	115.5560	0.00
13/06/2008	CRD1 On 05-February-09			Index Future	114.7800	115.5560	114.7840	115.5560	0.00
13/06/2008	CRD1 On 05-February-09			Index Future	114.7800	115.5560	114.7840	115.5560	0.00
13/06/2008	CRD1 On 05-February-09			Index Future	114.7800	115.5560	114.7840	115.5560	0.00
13/06/2008	CRD1 On 05-February-09			Index Future	114.7800	115.5560	114.7840	115.5560	0.00
13/06/2008	CRD1 On 07-August-08			Index Future	107.8100	108.5360	107.8120	108.5360	0.00
13/06/2008	CRD1 On 07-August-08			Index Future	107.8100	108.5360	107.8120	108.5360	0.00
13/06/2008	CRD1 On 07-August-08			Index Future	107.8100	108.5360	107.8120	108.5360	0.00
13/06/2008	CRD1 On 07-August-08			Index Future	107.8100	108.5360	107.8120	108.5360	0.00
13/06/2008	CRD1 On 07-August-08			Index Future	107.8100	108.5360	107.8120	108.5360	0.00
13/06/2008	CRD1 On 07-August-08			Index Future	107.8100	108.5360	107.8120	108.5360	0.00
13/06/2008	CRD1 On 07-August-08			Index Future	107.8100	108.5360	107.8120	108.5360	0.00
13/06/2008	CRD1 On 06-November-08			Index Future	111.1200	111.8700	111.1240	111.8700	8.00
13/06/2008	CRD1 On 06-November-08			Index Future	111.1200	111.8700	111.1240	111.8700	8.00
13/06/2008	CRD1 On 06-November-08			Index Future	111.1200	111.8700	111.1240	111.8700	8.00
13/06/2008	CRD1 On 06-November-08			Index Future	111.1200	111.8700	111.1240	111.8700	8.00
13/06/2008	CRD1 On 06-November-08			Index Future	111.1200	111.8700	111.1240	111.8700	8.00
13/06/2008	CRD1 On 06-November-08			Index Future	111.1200	111.8700	111.1240	111.8700	8.00
13/06/2008	GOVI On 05-February-09			jGovi	265.0600	267.3590	265.0575	267.3590	0.00
13/06/2008	GOVI On 05-February-09			jGovi	265.0600	267.3590	265.0575	267.3590	0.00
13/06/2008	GOVI On 05-February-09			jGovi	265.0600	267.3590	265.0575	267.3590	0.00
13/06/2008	GOVI On 05-February-09			jGovi	265.0600	267.3590	265.0575	267.3590	0.00
13/06/2008	GOVI On 05-February-09			jGovi	265.0600	267.3590	265.0575	267.3590	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
13/06/2008	GOVI On 05-February-09			jGovi	265.0600	267.3590	265.0575	267.3590	0.00
13/06/2008	GOVI On 05-February-09			jGovi	265.0600	267.3590	265.0575	267.3590	0.00
13/06/2008	GOVI On 07-August-08			jGovi	248.9600	251.1170	248.9570	251.1170	366.00
13/06/2008	GOVI On 07-August-08			jGovi	248.9600	251.1170	248.9570	251.1170	366.00
13/06/2008	GOVI On 07-August-08			jGovi	248.9600	251.1170	248.9570	251.1170	366.00
13/06/2008	GOVI On 07-August-08			jGovi	248.9600	251.1170	248.9570	251.1170	366.00
13/06/2008	GOVI On 07-August-08			jGovi	248.9600	251.1170	248.9570	251.1170	366.00
13/06/2008	GOVI On 07-August-08			jGovi	248.9600	251.1170	248.9570	251.1170	366.00
13/06/2008	GOVI On 07-August-08			jGovi	248.9600	251.1170	248.9570	251.1170	366.00
13/06/2008	GOVI On 06-November-08			jGovi	256.6000	258.8310	256.6045	258.8310	60.00
13/06/2008	GOVI On 06-November-08			jGovi	256.6000	258.8310	256.6045	258.8310	60.00
13/06/2008	GOVI On 06-November-08			jGovi	256.6000	258.8310	256.6045	258.8310	60.00
13/06/2008	GOVI On 06-November-08			jGovi	256.6000	258.8310	256.6045	258.8310	60.00
13/06/2008	GOVI On 06-November-08			jGovi	256.6000	258.8310	256.6045	258.8310	60.00
13/06/2008	GOVI On 06-November-08			jGovi	256.6000	258.8310	256.6045	258.8310	60.00
13/06/2008	GOVI On 06-November-08			jGovi	256.6000	258.8310	256.6045	258.8310	60.00
13/06/2008	ILBI On 05-February-09			Index Future	344.6600	344.7910	344.6640	344.7910	0.00
13/06/2008	ILBI On 05-February-09			Index Future	344.6600	344.7910	344.6640	344.7910	0.00
13/06/2008	ILBI On 05-February-09			Index Future	344.6600	344.7910	344.6640	344.7910	0.00
13/06/2008	ILBI On 05-February-09			Index Future	344.6600	344.7910	344.6640	344.7910	0.00
13/06/2008	ILBI On 05-February-09			Index Future	344.6600	344.7910	344.6640	344.7910	0.00
13/06/2008	ILBI On 05-February-09			Index Future	344.6600	344.7910	344.6640	344.7910	0.00
13/06/2008	ILBI On 05-February-09			Index Future	344.6600	344.7910	344.6640	344.7910	0.00
13/06/2008	ILBI On 07-August-08			Index Future	323.9100	323.8230	323.9115	323.8230	1.00
13/06/2008	ILBI On 07-August-08			Index Future	323.9100	323.8230	323.9115	323.8230	1.00
13/06/2008	ILBI On 07-August-08			Index Future	323.9100	323.8230	323.9115	323.8230	1.00
13/06/2008	ILBI On 07-August-08			Index Future	323.9100	323.8230	323.9115	323.8230	1.00
13/06/2008	ILBI On 07-August-08			Index Future	323.9100	323.8230	323.9115	323.8230	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	ILBI On 07-August-08			Index Future	323.9100	323.8230	323.9115	323.8230	1.00
13/06/2008	ILBI On 07-August-08			Index Future	323.9100	323.8230	323.9115	323.8230	1.00
13/06/2008	ILBI On 06-November-08			Index Future	334.1500	334.2400	334.1480	334.2400	0.00
13/06/2008	ILBI On 06-November-08			Index Future	334.1500	334.2400	334.1480	334.2400	0.00
13/06/2008	ILBI On 06-November-08			Index Future	334.1500	334.2400	334.1480	334.2400	0.00
13/06/2008	ILBI On 06-November-08			Index Future	334.1500	334.2400	334.1480	334.2400	0.00
13/06/2008	ILBI On 06-November-08			Index Future	334.1500	334.2400	334.1480	334.2400	0.00
13/06/2008	ILBI On 06-November-08			Index Future	334.1500	334.2400	334.1480	334.2400	0.00
13/06/2008	ILBI On 06-November-08			Index Future	334.1500	334.2400	334.1480	334.2400	0.00
13/06/2008	J153 On 31-August-10			jSwap	12.4100	12.4050	0.1062	0.1062	0.00
13/06/2008	J153 On 31-August-10			jSwap	12.4100	12.4050	0.1062	0.1062	0.00
13/06/2008	J153 On 31-August-10			jSwap	12.4100	12.4050	0.1062	0.1062	0.00
13/06/2008	J153 On 31-August-10			jSwap	12.4100	12.4050	0.1062	0.1062	0.00
13/06/2008	J153 On 31-August-10			jSwap	12.4100	12.4050	0.1062	0.1062	0.00
13/06/2008	J153 On 31-August-10			jSwap	12.4100	12.4050	0.1062	0.1062	0.00
13/06/2008	J153 On 31-August-10			jSwap	12.4100	12.4050	0.1062	0.1062	0.00
13/06/2008	J157 On 15-September-15			jSwap	11.1800	11.1760	0.0975	0.0974	0.00
13/06/2008	J157 On 15-September-15			jSwap	11.1800	11.1760	0.0975	0.0974	0.00
13/06/2008	J157 On 15-September-15			jSwap	11.1800	11.1760	0.0975	0.0974	0.00
13/06/2008	J157 On 15-September-15			jSwap	11.1800	11.1760	0.0975	0.0974	0.00
13/06/2008	J157 On 15-September-15			jSwap	11.1800	11.1760	0.0975	0.0974	0.00
13/06/2008	J157 On 15-September-15			jSwap	11.1800	11.1760	0.0975	0.0974	0.00
13/06/2008	J157 On 15-September-15			jSwap	11.1800	11.1760	0.0975	0.0974	0.00
13/06/2008	J186 On 21-December-26			jSwap	10.3300	10.3330	0.2413	0.2412	0.00
13/06/2008	J186 On 21-December-26			jSwap	10.3300	10.3330	0.2413	0.2412	0.00
13/06/2008	J186 On 21-December-26			jSwap	10.3300	10.3330	0.2413	0.2412	0.00
13/06/2008	J186 On 21-December-26			jSwap	10.3300	10.3330	0.2413	0.2412	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
13/06/2008	J186 On 21-December-26			jSwap	10.3300	10.3330	0.2413	0.2412	0.00
13/06/2008	J186 On 21-December-26			jSwap	10.3300	10.3330	0.2413	0.2412	0.00
13/06/2008	J186 On 21-December-26			jSwap	10.3300	10.3330	0.2413	0.2412	0.00
13/06/2008	J201 On 22-December-14			jSwap	11.2900	11.2830	0.1875	0.1873	0.00
13/06/2008	J201 On 22-December-14			jSwap	11.2900	11.2830	0.1875	0.1873	0.00
13/06/2008	J201 On 22-December-14			jSwap	11.2900	11.2830	0.1875	0.1873	0.00
13/06/2008	J201 On 22-December-14			jSwap	11.2900	11.2830	0.1875	0.1873	0.00
13/06/2008	J201 On 22-December-14			jSwap	11.2900	11.2830	0.1875	0.1873	0.00
13/06/2008	J201 On 22-December-14			jSwap	11.2900	11.2830	0.1875	0.1873	0.00
13/06/2008	J203 On 15-September-17			jSwap	10.9500	10.9510	0.2030	0.2029	0.00
13/06/2008	J203 On 15-September-17			jSwap	10.9500	10.9510	0.2030	0.2029	0.00
13/06/2008	J203 On 15-September-17			jSwap	10.9500	10.9510	0.2030	0.2029	0.00
13/06/2008	J203 On 15-September-17			jSwap	10.9500	10.9510	0.2030	0.2029	0.00
13/06/2008	J203 On 15-September-17			jSwap	10.9500	10.9510	0.2030	0.2029	0.00
13/06/2008	J203 On 15-September-17			jSwap	10.9500	10.9510	0.2030	0.2029	0.00
13/06/2008	J203 On 15-September-17			jSwap	10.9500	10.9510	0.2030	0.2029	0.00
13/06/2008	J204 On 21-December-18			jSwap	10.8500	10.8480	0.2200	0.2199	0.00
13/06/2008	J204 On 21-December-18			jSwap	10.8500	10.8480	0.2200	0.2199	0.00
13/06/2008	J204 On 21-December-18			jSwap	10.8500	10.8480	0.2200	0.2199	0.00
13/06/2008	J204 On 21-December-18			jSwap	10.8500	10.8480	0.2200	0.2199	0.00
13/06/2008	J204 On 21-December-18			jSwap	10.8500	10.8480	0.2200	0.2199	0.00
13/06/2008	J204 On 21-December-18			jSwap	10.8500	10.8480	0.2200	0.2199	0.00
13/06/2008	J207 On 15-January-20			jSwap	10.7400	10.7410	0.1878	0.1875	0.00
13/06/2008	J207 On 15-January-20			jSwap	10.7400	10.7410	0.1878	0.1875	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
13/06/2008	J207 On 15-January-20			jSwap	10.7400	10.7410	0.1878	0.1875	0.00
13/06/2008	J207 On 15-January-20			jSwap	10.7400	10.7410	0.1878	0.1875	0.00
13/06/2008	J207 On 15-January-20			jSwap	10.7400	10.7410	0.1878	0.1875	0.00
13/06/2008	J207 On 15-January-20			jSwap	10.7400	10.7410	0.1878	0.1875	0.00
13/06/2008	J207 On 15-January-20			jSwap	10.7400	10.7410	0.1878	0.1875	0.00
13/06/2008	JBAR On 21-December-05			jBar	12.5800	12.5750	12.5750	12.5750	0.00
13/06/2008	JBAR On 21-December-05			jBar	12.5800	12.5750	12.5750	12.5750	0.00
13/06/2008	JBAR On 21-December-05			jBar	12.5800	12.5750	12.5750	12.5750	0.00
13/06/2008	JBAR On 21-December-05			jBar	12.5800	12.5750	12.5750	12.5750	0.00
13/06/2008	JBAR On 21-December-05			jBar	12.5800	12.5750	12.5750	12.5750	0.00
13/06/2008	JBAR On 21-December-05			jBar	12.5800	12.5750	12.5750	12.5750	0.00
13/06/2008	JBAR On 21-December-05			jBar	12.5800	12.5750	12.5750	12.5750	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	12.6800	0.0306	0.0306	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	12.6800	0.0306	0.0306	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	12.6800	0.0306	0.0306	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	12.6800	0.0306	0.0306	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	12.6800	0.0306	0.0306	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	12.6800	0.0306	0.0306	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	12.6800	0.0306	0.0306	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	12.7180	0.0308	0.0307	0.00
13/06/2008	JFRA On 07-August-08			jFra	12.3900	12.4040	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
13/06/2008	JFRA On 07-August-08			JFra	12.3900	12.4040	0.0300	0.0300	0.00
13/06/2008	JFRA On 07-August-08			JFra	12.3900	12.4040	0.0300	0.0300	0.00
13/06/2008	JFRA On 07-August-08			JFra	12.3900	12.4040	0.0300	0.0300	0.00
13/06/2008	JFRA On 07-August-08			JFra	12.3900	12.4040	0.0300	0.0300	0.00
13/06/2008	JFRA On 07-August-08			JFra	12.3900	12.4040	0.0300	0.0300	0.00
13/06/2008	JFRA On 07-August-08			JFra	12.3900	12.4040	0.0300	0.0300	0.00
13/06/2008	JFRA On 06-August-09			JFra	12.5400	12.5320	0.0303	0.0303	0.00
13/06/2008	JFRA On 06-August-09			JFra	12.5400	12.5320	0.0303	0.0303	0.00
13/06/2008	JFRA On 06-August-09			JFra	12.5400	12.5320	0.0303	0.0303	0.00
13/06/2008	JFRA On 06-August-09			JFra	12.5400	12.5320	0.0303	0.0303	0.00
13/06/2008	JFRA On 06-August-09			JFra	12.5400	12.5320	0.0303	0.0303	0.00
13/06/2008	JFRA On 06-August-09			JFra	12.5400	12.5320	0.0303	0.0303	0.00
13/06/2008	JFRA On 06-August-09			JFra	12.5400	12.5320	0.0303	0.0303	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	12.6260	0.0305	0.0305	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	12.6260	0.0305	0.0305	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	12.6260	0.0305	0.0305	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	12.6260	0.0305	0.0305	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	12.6260	0.0305	0.0305	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	12.6260	0.0305	0.0305	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	12.6260	0.0305	0.0305	0.00
13/06/2008	JFRA On 05-November-09			JFra	12.1400	12.1450	0.0294	0.0294	0.00
13/06/2008	JFRA On 05-November-09			JFra	12.1400	12.1450	0.0294	0.0294	0.00
13/06/2008	JFRA On 05-November-09			JFra	12.1400	12.1450	0.0294	0.0294	0.00
13/06/2008	JFRA On 05-November-09			JFra	12.1400	12.1450	0.0294	0.0294	0.00
13/06/2008	JFRA On 05-November-09			JFra	12.1400	12.1450	0.0294	0.0294	0.00
13/06/2008	JFRA On 05-November-09			JFra	12.1400	12.1450	0.0294	0.0294	0.00
13/06/2008	JFRA On 05-November-09			JFra	12.1400	12.1450	0.0294	0.0294	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	0.0000	0.0305	0.0000	0.00
13/06/2008	JFRA On 06-November-08			JFra	12.6300	0.0000	0.0305	0.0000	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
13/06/2008	JFRA On 06-November-08			jFra	12.6300	0.0000	0.0305	0.0000	0.00
13/06/2008	JFRA On 06-November-08			jFra	12.6300	0.0000	0.0305	0.0000	0.00
13/06/2008	JFRA On 06-November-08			jFra	12.6300	0.0000	0.0305	0.0000	0.00
13/06/2008	JFRA On 06-November-08			jFra	12.6300	0.0000	0.0305	0.0000	0.00
13/06/2008	JFRA On 06-November-08			jFra	12.6300	0.0000	0.0305	0.0000	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	0.0000	0.0306	0.0000	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	0.0000	0.0306	0.0000	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	0.0000	0.0306	0.0000	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	0.0000	0.0306	0.0000	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	0.0000	0.0306	0.0000	0.00
13/06/2008	JFRA On 05-February-09			jFra	12.6800	0.0000	0.0306	0.0000	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
13/06/2008	JFRA On 07-May-09			jFra	12.7300	0.0000	0.0308	0.0000	0.00
13/06/2008	JN02 On 05-February-09			jNote	12.0200	12.0210	0.2098	0.2098	0.00
13/06/2008	JN02 On 05-February-09			jNote	12.0200	12.0210	0.2098	0.2098	0.00
13/06/2008	JN02 On 05-February-09			jNote	12.0200	12.0210	0.2098	0.2098	0.00
13/06/2008	JN02 On 05-February-09			jNote	12.0200	12.0210	0.2098	0.2098	0.00
13/06/2008	JN02 On 05-February-09			jNote	12.0200	12.0210	0.2098	0.2098	0.00
13/06/2008	JN02 On 05-February-09			jNote	12.0200	12.0210	0.2098	0.2098	0.00
13/06/2008	JN02 On 05-February-09			jNote	12.0200	12.0210	0.2098	0.2098	0.00
13/06/2008	JN02 On 07-August-08			jNote	12.3400	12.3400	0.2150	0.2150	0.00
13/06/2008	JN02 On 07-August-08			jNote	12.3400	12.3400	0.2150	0.2150	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
13/06/2008	JN02 On 07-August-08			jNote	12.3400	12.3400	0.2150	0.2150	0.00
13/06/2008	JN02 On 07-August-08			jNote	12.3400	12.3400	0.2150	0.2150	0.00
13/06/2008	JN02 On 07-August-08			jNote	12.3400	12.3400	0.2150	0.2150	0.00
13/06/2008	JN02 On 07-August-08			jNote	12.3400	12.3400	0.2150	0.2150	0.00
13/06/2008	JN02 On 07-August-08			jNote	12.3400	12.3400	0.2150	0.2150	0.00
13/06/2008	JN02 On 06-November-08			jNote	12.2100	12.2110	0.2129	0.2128	0.00
13/06/2008	JN02 On 06-November-08			jNote	12.2100	12.2110	0.2129	0.2128	0.00
13/06/2008	JN02 On 06-November-08			jNote	12.2100	12.2110	0.2129	0.2128	0.00
13/06/2008	JN02 On 06-November-08			jNote	12.2100	12.2110	0.2129	0.2128	0.00
13/06/2008	JN02 On 06-November-08			jNote	12.2100	12.2110	0.2129	0.2128	0.00
13/06/2008	JN02 On 06-November-08			jNote	12.2100	12.2110	0.2129	0.2128	0.00
13/06/2008	JN02 On 06-November-08			jNote	12.2100	12.2110	0.2129	0.2128	0.00
13/06/2008	JN05 On 05-February-09			jNote	11.0400	11.0380	0.4159	0.4158	0.00
13/06/2008	JN05 On 05-February-09			jNote	11.0400	11.0380	0.4159	0.4158	0.00
13/06/2008	JN05 On 05-February-09			jNote	11.0400	11.0380	0.4159	0.4158	0.00
13/06/2008	JN05 On 05-February-09			jNote	11.0400	11.0380	0.4159	0.4158	0.00
13/06/2008	JN05 On 05-February-09			jNote	11.0400	11.0380	0.4159	0.4158	0.00
13/06/2008	JN05 On 05-February-09			jNote	11.0400	11.0380	0.4159	0.4158	0.00
13/06/2008	JN05 On 05-February-09			jNote	11.0400	11.0380	0.4159	0.4158	0.00
13/06/2008	JN05 On 07-August-08			jNote	11.3200	11.3220	0.4224	0.4224	0.00
13/06/2008	JN05 On 07-August-08			jNote	11.3200	11.3220	0.4224	0.4224	0.00
13/06/2008	JN05 On 07-August-08			jNote	11.3200	11.3220	0.4224	0.4224	0.00
13/06/2008	JN05 On 07-August-08			jNote	11.3200	11.3220	0.4224	0.4224	0.00
13/06/2008	JN05 On 07-August-08			jNote	11.3200	11.3220	0.4224	0.4224	0.00
13/06/2008	JN05 On 07-August-08			jNote	11.3200	11.3220	0.4224	0.4224	0.00
13/06/2008	JN05 On 07-August-08			jNote	11.3200	11.3220	0.4224	0.4224	0.00
13/06/2008	JN05 On 07-November-08			jNote	10.8800	10.8330	0.3927	0.3916	0.00
13/06/2008	JN05 On 07-November-08			jNote	10.8800	10.8330	0.3927	0.3916	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
13/06/2008	JN05 On 07-November-08			jNote	10.8800	10.8330	0.3927	0.3916	0.00
13/06/2008	JN05 On 07-November-08			jNote	10.8800	10.8330	0.3927	0.3916	0.00
13/06/2008	JN05 On 07-November-08			jNote	10.8800	10.8330	0.3927	0.3916	0.00
13/06/2008	JN05 On 07-November-08			jNote	10.8800	10.8330	0.3927	0.3916	0.00
13/06/2008	JN05 On 07-November-08			jNote	10.8800	10.8330	0.3927	0.3916	0.00
13/06/2008	JN10 On 05-February-09			jNote	10.4500	10.4450	0.6342	0.6341	0.00
13/06/2008	JN10 On 05-February-09			jNote	10.4500	10.4450	0.6342	0.6341	0.00
13/06/2008	JN10 On 05-February-09			jNote	10.4500	10.4450	0.6342	0.6341	0.00
13/06/2008	JN10 On 05-February-09			jNote	10.4500	10.4450	0.6342	0.6341	0.00
13/06/2008	JN10 On 05-February-09			jNote	10.4500	10.4450	0.6342	0.6341	0.00
13/06/2008	JN10 On 05-February-09			jNote	10.4500	10.4450	0.6342	0.6341	0.00
13/06/2008	JN10 On 05-February-09			jNote	10.4500	10.4450	0.6342	0.6341	0.00
13/06/2008	JN10 On 07-August-08			jNote	10.6500	10.6440	0.6392	0.6392	0.00
13/06/2008	JN10 On 07-August-08			jNote	10.6500	10.6440	0.6392	0.6392	0.00
13/06/2008	JN10 On 07-August-08			jNote	10.6500	10.6440	0.6392	0.6392	0.00
13/06/2008	JN10 On 07-August-08			jNote	10.6500	10.6440	0.6392	0.6392	0.00
13/06/2008	JN10 On 07-August-08			jNote	10.6500	10.6440	0.6392	0.6392	0.00
13/06/2008	JN10 On 07-August-08			jNote	10.6500	10.6440	0.6392	0.6392	0.00
13/06/2008	JN10 On 07-August-08			jNote	10.6500	10.6440	0.6392	0.6392	0.00
13/06/2008	JN10 On 07-November-08			jNote	10.4100	10.3790	0.6241	0.6234	0.00
13/06/2008	JN10 On 07-November-08			jNote	10.4100	10.3790	0.6241	0.6234	0.00
13/06/2008	JN10 On 07-November-08			jNote	10.4100	10.3790	0.6241	0.6234	0.00
13/06/2008	JN10 On 07-November-08			jNote	10.4100	10.3790	0.6241	0.6234	0.00
13/06/2008	JN10 On 07-November-08			jNote	10.4100	10.3790	0.6241	0.6234	0.00
13/06/2008	JN10 On 07-November-08			jNote	10.4100	10.3790	0.6241	0.6234	0.00
13/06/2008	JN10 On 07-November-08			jNote	10.4100	10.3790	0.6241	0.6234	0.00
13/06/2008	JROD On 30-June-08			jRod	11.2700	11.2550	0.0094	0.0084	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
13/06/2008	JROD On 30-June-08			jRod	11.2700	11.2550	0.0094	0.0084	0.00
13/06/2008	JROD On 30-June-08			jRod	11.2700	11.2550	0.0094	0.0084	0.00
13/06/2008	JROD On 30-June-08			jRod	11.2700	11.2550	0.0094	0.0084	0.00
13/06/2008	JROD On 30-June-08			jRod	11.2700	11.2550	0.0094	0.0084	0.00
13/06/2008	JROD On 30-June-08			jRod	11.2700	11.2550	0.0094	0.0084	0.00
13/06/2008	JROD On 30-June-08			jRod	11.2700	11.2550	0.0094	0.0084	0.00
13/06/2008	JROD On 31-July-08			jRod	11.7000	11.7010	0.0103	0.0094	0.00
13/06/2008	JROD On 31-July-08			jRod	11.7000	11.7010	0.0103	0.0094	0.00
13/06/2008	JROD On 31-July-08			jRod	11.7000	11.7010	0.0103	0.0094	0.00
13/06/2008	JROD On 31-July-08			jRod	11.7000	11.7010	0.0103	0.0094	0.00
13/06/2008	JROD On 31-July-08			jRod	11.7000	11.7010	0.0103	0.0094	0.00
13/06/2008	JROD On 31-July-08			jRod	11.7000	11.7010	0.0103	0.0094	0.00
13/06/2008	JROD On 31-July-08			jRod	11.7000	11.7010	0.0103	0.0094	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 29-August-08			jRod	12.2500	12.2730	0.0115	0.0106	0.00
13/06/2008	JROD On 30-September-08			jRod	12.0700	12.0800	0.0211	0.0203	0.00
13/06/2008	JROD On 30-September-08			jRod	12.0700	12.0800	0.0211	0.0203	0.00
13/06/2008	JROD On 30-September-08			jRod	12.0700	12.0800	0.0211	0.0203	0.00
13/06/2008	JROD On 30-September-08			jRod	12.0700	12.0800	0.0211	0.0203	0.00
13/06/2008	JROD On 30-September-08			jRod	12.0700	12.0800	0.0211	0.0203	0.00
13/06/2008	JROD On 30-September-08			jRod	12.0700	12.0800	0.0211	0.0203	0.00
13/06/2008	JROD On 30-September-08			jRod	12.0700	12.0800	0.0211	0.0203	0.00
13/06/2008	JROD On 31-October-08			jRod	12.4500	12.4640	0.0229	0.0220	0.00
13/06/2008	JROD On 31-October-08			jRod	12.4500	12.4640	0.0229	0.0220	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
13/06/2008	JROD On 31-October-08			jRod	12.4500	12.4640	0.0229	0.0220	0.00
13/06/2008	JROD On 31-October-08			jRod	12.4500	12.4640	0.0229	0.0220	0.00
13/06/2008	JROD On 31-October-08			jRod	12.4500	12.4640	0.0229	0.0220	0.00
13/06/2008	JROD On 31-October-08			jRod	12.4500	12.4640	0.0229	0.0220	0.00
13/06/2008	JROD On 31-October-08			jRod	12.4500	12.4640	0.0229	0.0220	0.00
13/06/2008	JROD On 28-November-08			jRod	12.7900	12.7960	0.0240	0.0232	0.00
13/06/2008	JROD On 28-November-08			jRod	12.7900	12.7960	0.0240	0.0232	0.00
13/06/2008	JROD On 28-November-08			jRod	12.7900	12.7960	0.0240	0.0232	0.00
13/06/2008	JROD On 28-November-08			jRod	12.7900	12.7960	0.0240	0.0232	0.00
13/06/2008	JROD On 28-November-08			jRod	12.7900	12.7960	0.0240	0.0232	0.00
13/06/2008	JROD On 28-November-08			jRod	12.7900	12.7960	0.0240	0.0232	0.00
13/06/2008	JROD On 28-November-08			jRod	12.7900	12.7960	0.0240	0.0232	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	JROD On 31-December-08			jRod	12.4800	12.4910	0.0337	0.0328	0.00
13/06/2008	OTH1 On 05-February-09			Index Future	247.5300	250.3330	247.5330	250.3330	0.00
13/06/2008	OTH1 On 05-February-09			Index Future	247.5300	250.3330	247.5330	250.3330	0.00
13/06/2008	OTH1 On 05-February-09			Index Future	247.5300	250.3330	247.5330	250.3330	0.00
13/06/2008	OTH1 On 05-February-09			Index Future	247.5300	250.3330	247.5330	250.3330	0.00
13/06/2008	OTH1 On 05-February-09			Index Future	247.5300	250.3330	247.5330	250.3330	0.00
13/06/2008	OTH1 On 05-February-09			Index Future	247.5300	250.3330	247.5330	250.3330	0.00
13/06/2008	OTH1 On 05-February-09			Index Future	247.5300	250.3330	247.5330	250.3330	0.00
13/06/2008	OTH1 On 07-August-08			Index Future	232.5000	235.1260	232.4980	235.1260	0.00
13/06/2008	OTH1 On 07-August-08			Index Future	232.5000	235.1260	232.4980	235.1260	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
13/06/2008	OTH1 On 07-August-08			Index Future	232.5000	235.1260	232.4980	235.1260	0.00
13/06/2008	OTH1 On 07-August-08			Index Future	232.5000	235.1260	232.4980	235.1260	0.00
13/06/2008	OTH1 On 07-August-08			Index Future	232.5000	235.1260	232.4980	235.1260	0.00
13/06/2008	OTH1 On 07-August-08			Index Future	232.5000	235.1260	232.4980	235.1260	0.00
13/06/2008	OTH1 On 07-August-08			Index Future	232.5000	235.1260	232.4980	235.1260	0.00
13/06/2008	OTH1 On 06-November-08			Index Future	239.6400	242.3490	239.6390	242.3490	12.00
13/06/2008	OTH1 On 06-November-08			Index Future	239.6400	242.3490	239.6390	242.3490	12.00
13/06/2008	OTH1 On 06-November-08			Index Future	239.6400	242.3490	239.6390	242.3490	12.00
13/06/2008	OTH1 On 06-November-08			Index Future	239.6400	242.3490	239.6390	242.3490	12.00
13/06/2008	OTH1 On 06-November-08			Index Future	239.6400	242.3490	239.6390	242.3490	12.00
13/06/2008	OTH1 On 06-November-08			Index Future	239.6400	242.3490	239.6390	242.3490	12.00
13/06/2008	OTH1 On 06-November-08			Index Future	239.6400	242.3490	239.6390	242.3490	12.00
13/06/2008	R153 On 05-February-09			Bond Future	11.1000	10.9900	108.4764	108.6322	0.00
13/06/2008	R153 On 05-February-09			Bond Future	11.1000	10.9900	108.4764	108.6322	0.00
13/06/2008	R153 On 05-February-09			Bond Future	11.1000	10.9900	108.4764	108.6322	0.00
13/06/2008	R153 On 05-February-09			Bond Future	11.1000	10.9900	108.4764	108.6322	0.00
13/06/2008	R153 On 05-February-09			Bond Future	11.1000	10.9900	108.4764	108.6322	0.00
13/06/2008	R153 On 05-February-09			Bond Future	11.1000	10.9900	108.4764	108.6322	0.00
13/06/2008	R153 On 05-February-09			Bond Future	11.1000	10.9900	108.4764	108.6322	0.00
13/06/2008	R153 On 07-August-08			Bond Future	11.5700	11.4600	108.3621	108.5617	7454.00
13/06/2008	R153 On 07-August-08			Bond Future	11.5700	11.4600	108.3621	108.5617	7454.00
13/06/2008	R153 On 07-August-08			Bond Future	11.5700	11.4600	108.3621	108.5617	7454.00
13/06/2008	R153 On 07-August-08			Bond Future	11.5700	11.4600	108.3621	108.5617	7454.00
13/06/2008	R153 On 07-August-08			Bond Future	11.5700	11.4600	108.3621	108.5617	7454.00
13/06/2008	R153 On 07-August-08			Bond Future	11.5700	11.4600	108.3621	108.5617	7454.00
13/06/2008	R153 On 07-August-08			Bond Future	11.5700	11.4600	108.3621	108.5617	7454.00
13/06/2008	R153 On 06-November-08			Bond Future	11.4400	11.3300	105.0184	105.1965	0.00
13/06/2008	R153 On 06-November-08			Bond Future	11.4400	11.3300	105.0184	105.1965	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
13/06/2008	R153 On 06-November-08			Bond Future	11.4400	11.3300	105.0184	105.1965	0.00
13/06/2008	R153 On 06-November-08			Bond Future	11.4400	11.3300	105.0184	105.1965	0.00
13/06/2008	R153 On 06-November-08			Bond Future	11.4400	11.3300	105.0184	105.1965	0.00
13/06/2008	R153 On 06-November-08			Bond Future	11.4400	11.3300	105.0184	105.1965	0.00
13/06/2008	R153 On 06-November-08			Bond Future	11.4400	11.3300	105.0184	105.1965	0.00
13/06/2008	R157 On 05-February-09			Bond Future	10.2100	10.0100	121.0018	122.0453	2500.00
13/06/2008	R157 On 05-February-09			Bond Future	10.2100	10.0100	121.0018	122.0453	2500.00
13/06/2008	R157 On 05-February-09			Bond Future	10.2100	10.0100	121.0018	122.0453	2500.00
13/06/2008	R157 On 05-February-09			Bond Future	10.2100	10.0100	121.0018	122.0453	2500.00
13/06/2008	R157 On 05-February-09			Bond Future	10.2100	10.0100	121.0018	122.0453	2500.00
13/06/2008	R157 On 05-February-09			Bond Future	10.2100	10.0100	121.0018	122.0453	2500.00
13/06/2008	R157 On 05-February-09			Bond Future	10.2100	10.0100	121.0018	122.0453	2500.00
13/06/2008	R157 On 07-August-08			Bond Future	10.4600	10.2600	120.4372	121.5247	6773.00
13/06/2008	R157 On 07-August-08			Bond Future	10.4600	10.2600	120.4372	121.5247	6773.00
13/06/2008	R157 On 07-August-08			Bond Future	10.4600	10.2600	120.4372	121.5247	6773.00
13/06/2008	R157 On 07-August-08			Bond Future	10.4600	10.2600	120.4372	121.5247	6773.00
13/06/2008	R157 On 07-August-08			Bond Future	10.4600	10.2600	120.4372	121.5247	6773.00
13/06/2008	R157 On 07-August-08			Bond Future	10.4600	10.2600	120.4372	121.5247	6773.00
13/06/2008	R157 On 07-August-08			Bond Future	10.4600	10.2600	120.4372	121.5247	6773.00
13/06/2008	R157 On 06-November-08			Bond Future	10.3600	10.1600	117.2130	118.2779	2500.00
13/06/2008	R157 On 06-November-08			Bond Future	10.3600	10.1600	117.2130	118.2779	2500.00
13/06/2008	R157 On 06-November-08			Bond Future	10.3600	10.1600	117.2130	118.2779	2500.00
13/06/2008	R157 On 06-November-08			Bond Future	10.3600	10.1600	117.2130	118.2779	2500.00
13/06/2008	R157 On 06-November-08			Bond Future	10.3600	10.1600	117.2130	118.2779	2500.00
13/06/2008	R157 On 06-November-08			Bond Future	10.3600	10.1600	117.2130	118.2779	2500.00
13/06/2008	R157 On 06-November-08			Bond Future	10.3600	10.1600	117.2130	118.2779	2500.00
13/06/2008	R186 On 05-February-09			Bond Future	10.1000	9.9110	104.7240	106.3325	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
13/06/2008	R186 On 05-February-09			Bond Future	10.1000	9.9110	104.7240	106.3325	2500.00
13/06/2008	R186 On 05-February-09			Bond Future	10.1000	9.9110	104.7240	106.3325	2500.00
13/06/2008	R186 On 05-February-09			Bond Future	10.1000	9.9110	104.7240	106.3325	2500.00
13/06/2008	R186 On 05-February-09			Bond Future	10.1000	9.9110	104.7240	106.3325	2500.00
13/06/2008	R186 On 05-February-09			Bond Future	10.1000	9.9110	104.7240	106.3325	2500.00
13/06/2008	R186 On 05-February-09			Bond Future	10.1000	9.9110	104.7240	106.3325	2500.00
13/06/2008	R186 On 07-August-08			Bond Future	10.2800	10.0900	103.2654	104.8621	2514.00
13/06/2008	R186 On 07-August-08			Bond Future	10.2800	10.0900	103.2654	104.8621	2514.00
13/06/2008	R186 On 07-August-08			Bond Future	10.2800	10.0900	103.2654	104.8621	2514.00
13/06/2008	R186 On 07-August-08			Bond Future	10.2800	10.0900	103.2654	104.8621	2514.00
13/06/2008	R186 On 07-August-08			Bond Future	10.2800	10.0900	103.2654	104.8621	2514.00
13/06/2008	R186 On 07-August-08			Bond Future	10.2800	10.0900	103.2654	104.8621	2514.00
13/06/2008	R186 On 07-August-08			Bond Future	10.2800	10.0900	103.2654	104.8621	2514.00
13/06/2008	R186 On 06-November-08			Bond Future	10.2000	10.0100	106.5358	108.1408	2500.00
13/06/2008	R186 On 06-November-08			Bond Future	10.2000	10.0100	106.5358	108.1408	2500.00
13/06/2008	R186 On 06-November-08			Bond Future	10.2000	10.0100	106.5358	108.1408	2500.00
13/06/2008	R186 On 06-November-08			Bond Future	10.2000	10.0100	106.5358	108.1408	2500.00
13/06/2008	R186 On 06-November-08			Bond Future	10.2000	10.0100	106.5358	108.1408	2500.00
13/06/2008	R186 On 06-November-08			Bond Future	10.2000	10.0100	106.5358	108.1408	2500.00
13/06/2008	R186 On 06-November-08			Bond Future	10.2000	10.0100	106.5358	108.1408	2500.00
13/06/2008	R196 On 05-February-09			Bond Future	11.5700	11.6910	104.4044	104.3981	0.00
13/06/2008	R196 On 05-February-09			Bond Future	11.5700	11.6910	104.4044	104.3981	0.00
13/06/2008	R196 On 05-February-09			Bond Future	11.5700	11.6910	104.4044	104.3981	0.00
13/06/2008	R196 On 05-February-09			Bond Future	11.5700	11.6910	104.4044	104.3981	0.00
13/06/2008	R196 On 05-February-09			Bond Future	11.5700	11.6910	104.4044	104.3981	0.00
13/06/2008	R196 On 05-February-09			Bond Future	11.5700	11.6910	104.4044	104.3981	0.00
13/06/2008	R196 On 05-February-09			Bond Future	11.5700	11.6910	104.4044	104.3981	0.00
13/06/2008	R196 On 07-August-08			Bond Future	12.0600	12.4130	103.4075	103.2237	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
13/06/2008	R196 On 07-August-08			Bond Future	12.0600	12.4130	103.4075	103.2237	0.00
13/06/2008	R196 On 07-August-08			Bond Future	12.0600	12.4130	103.4075	103.2237	0.00
13/06/2008	R196 On 07-August-08			Bond Future	12.0600	12.4130	103.4075	103.2237	0.00
13/06/2008	R196 On 07-August-08			Bond Future	12.0600	12.4130	103.4075	103.2237	0.00
13/06/2008	R196 On 07-August-08			Bond Future	12.0600	12.4130	103.4075	103.2237	0.00
13/06/2008	R196 On 07-August-08			Bond Future	12.0600	12.4130	103.4075	103.2237	0.00
13/06/2008	R196 On 06-November-08			Bond Future	11.8800	12.1430	101.4025	101.3257	0.00
13/06/2008	R196 On 06-November-08			Bond Future	11.8800	12.1430	101.4025	101.3257	0.00
13/06/2008	R196 On 06-November-08			Bond Future	11.8800	12.1430	101.4025	101.3257	0.00
13/06/2008	R196 On 06-November-08			Bond Future	11.8800	12.1430	101.4025	101.3257	0.00
13/06/2008	R196 On 06-November-08			Bond Future	11.8800	12.1430	101.4025	101.3257	0.00
13/06/2008	R196 On 06-November-08			Bond Future	11.8800	12.1430	101.4025	101.3257	0.00
13/06/2008	R196 On 06-November-08			Bond Future	11.8800	12.1430	101.4025	101.3257	0.00
13/06/2008	R201 On 05-February-09			Bond Future	10.2300	10.0300	94.7995	95.6347	0.00
13/06/2008	R201 On 05-February-09			Bond Future	10.2300	10.0300	94.7995	95.6347	0.00
13/06/2008	R201 On 05-February-09			Bond Future	10.2300	10.0300	94.7995	95.6347	0.00
13/06/2008	R201 On 05-February-09			Bond Future	10.2300	10.0300	94.7995	95.6347	0.00
13/06/2008	R201 On 05-February-09			Bond Future	10.2300	10.0300	94.7995	95.6347	0.00
13/06/2008	R201 On 05-February-09			Bond Future	10.2300	10.0300	94.7995	95.6347	0.00
13/06/2008	R201 On 05-February-09			Bond Future	10.2300	10.0300	94.7995	95.6347	0.00
13/06/2008	R201 On 07-August-08			Bond Future	10.5100	10.3100	93.2057	94.0750	0.00
13/06/2008	R201 On 07-August-08			Bond Future	10.5100	10.3100	93.2057	94.0750	0.00
13/06/2008	R201 On 07-August-08			Bond Future	10.5100	10.3100	93.2057	94.0750	0.00
13/06/2008	R201 On 07-August-08			Bond Future	10.5100	10.3100	93.2057	94.0750	0.00
13/06/2008	R201 On 07-August-08			Bond Future	10.5100	10.3100	93.2057	94.0750	0.00
13/06/2008	R201 On 07-August-08			Bond Future	10.5100	10.3100	93.2057	94.0750	0.00
13/06/2008	R201 On 07-August-08			Bond Future	10.5100	10.3100	93.2057	94.0750	0.00
13/06/2008	R201 On 06-November-08			Bond Future	10.4000	10.2000	96.0741	96.9257	1000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	R201 On 06-November-08			Bond Future	10.4000	10.2000	96.0741	96.9257	1000.00
13/06/2008	R201 On 06-November-08			Bond Future	10.4000	10.2000	96.0741	96.9257	1000.00
13/06/2008	R201 On 06-November-08			Bond Future	10.4000	10.2000	96.0741	96.9257	1000.00
13/06/2008	R201 On 06-November-08			Bond Future	10.4000	10.2000	96.0741	96.9257	1000.00
13/06/2008	R201 On 06-November-08			Bond Future	10.4000	10.2000	96.0741	96.9257	1000.00
13/06/2008	R201 On 06-November-08			Bond Future	10.4000	10.2000	96.0741	96.9257	1000.00
13/06/2008	R203 On 05-February-09			Bond Future	10.2100	9.9960	92.3207	93.4466	0.00
13/06/2008	R203 On 05-February-09			Bond Future	10.2100	9.9960	92.3207	93.4466	0.00
13/06/2008	R203 On 05-February-09			Bond Future	10.2100	9.9960	92.3207	93.4466	0.00
13/06/2008	R203 On 05-February-09			Bond Future	10.2100	9.9960	92.3207	93.4466	0.00
13/06/2008	R203 On 05-February-09			Bond Future	10.2100	9.9960	92.3207	93.4466	0.00
13/06/2008	R203 On 05-February-09			Bond Future	10.2100	9.9960	92.3207	93.4466	0.00
13/06/2008	R203 On 05-February-09			Bond Future	10.2100	9.9960	92.3207	93.4466	0.00
13/06/2008	R203 On 07-August-08			Bond Future	10.4500	10.2300	90.6325	91.8054	0.00
13/06/2008	R203 On 07-August-08			Bond Future	10.4500	10.2300	90.6325	91.8054	0.00
13/06/2008	R203 On 07-August-08			Bond Future	10.4500	10.2300	90.6325	91.8054	0.00
13/06/2008	R203 On 07-August-08			Bond Future	10.4500	10.2300	90.6325	91.8054	0.00
13/06/2008	R203 On 07-August-08			Bond Future	10.4500	10.2300	90.6325	91.8054	0.00
13/06/2008	R203 On 07-August-08			Bond Future	10.4500	10.2300	90.6325	91.8054	0.00
13/06/2008	R203 On 07-August-08			Bond Future	10.4500	10.2300	90.6325	91.8054	0.00
13/06/2008	R203 On 06-November-08			Bond Future	10.3500	10.1300	89.2997	90.4641	0.00
13/06/2008	R203 On 06-November-08			Bond Future	10.3500	10.1300	89.2997	90.4641	0.00
13/06/2008	R203 On 06-November-08			Bond Future	10.3500	10.1300	89.2997	90.4641	0.00
13/06/2008	R203 On 06-November-08			Bond Future	10.3500	10.1300	89.2997	90.4641	0.00
13/06/2008	R203 On 06-November-08			Bond Future	10.3500	10.1300	89.2997	90.4641	0.00
13/06/2008	R203 On 06-November-08			Bond Future	10.3500	10.1300	89.2997	90.4641	0.00
13/06/2008	R203 On 06-November-08			Bond Future	10.3500	10.1300	89.2997	90.4641	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
13/06/2008	R204 On 05-February-09			Bond Future	10.2000	9.9860	87.6199	88.8222	0.00
13/06/2008	R204 On 05-February-09			Bond Future	10.2000	9.9860	87.6199	88.8222	0.00
13/06/2008	R204 On 05-February-09			Bond Future	10.2000	9.9860	87.6199	88.8222	0.00
13/06/2008	R204 On 05-February-09			Bond Future	10.2000	9.9860	87.6199	88.8222	0.00
13/06/2008	R204 On 05-February-09			Bond Future	10.2000	9.9860	87.6199	88.8222	0.00
13/06/2008	R204 On 05-February-09			Bond Future	10.2000	9.9860	87.6199	88.8222	0.00
13/06/2008	R204 On 05-February-09			Bond Future	10.2000	9.9860	87.6199	88.8222	0.00
13/06/2008	R204 On 07-August-08			Bond Future	10.4200	10.2000	86.0014	87.2445	3188.00
13/06/2008	R204 On 07-August-08			Bond Future	10.4200	10.2000	86.0014	87.2445	3188.00
13/06/2008	R204 On 07-August-08			Bond Future	10.4200	10.2000	86.0014	87.2445	3188.00
13/06/2008	R204 On 07-August-08			Bond Future	10.4200	10.2000	86.0014	87.2445	3188.00
13/06/2008	R204 On 07-August-08			Bond Future	10.4200	10.2000	86.0014	87.2445	3188.00
13/06/2008	R204 On 07-August-08			Bond Future	10.4200	10.2000	86.0014	87.2445	3188.00
13/06/2008	R204 On 07-August-08			Bond Future	10.4200	10.2000	86.0014	87.2445	3188.00
13/06/2008	R204 On 06-November-08			Bond Future	10.3300	10.1100	88.7007	89.9388	0.00
13/06/2008	R204 On 06-November-08			Bond Future	10.3300	10.1100	88.7007	89.9388	0.00
13/06/2008	R204 On 06-November-08			Bond Future	10.3300	10.1100	88.7007	89.9388	0.00
13/06/2008	R204 On 06-November-08			Bond Future	10.3300	10.1100	88.7007	89.9388	0.00
13/06/2008	R204 On 06-November-08			Bond Future	10.3300	10.1100	88.7007	89.9388	0.00
13/06/2008	R204 On 06-November-08			Bond Future	10.3300	10.1100	88.7007	89.9388	0.00
13/06/2008	R204 On 06-November-08			Bond Future	10.3300	10.1100	88.7007	89.9388	0.00
13/06/2008	R206 On 05-February-09			Bond Future	10.2800	10.0800	89.9850	90.6966	0.00
13/06/2008	R206 On 05-February-09			Bond Future	10.2800	10.0800	89.9850	90.6966	0.00
13/06/2008	R206 On 05-February-09			Bond Future	10.2800	10.0800	89.9850	90.6966	0.00
13/06/2008	R206 On 05-February-09			Bond Future	10.2800	10.0800	89.9850	90.6966	0.00
13/06/2008	R206 On 05-February-09			Bond Future	10.2800	10.0800	89.9850	90.6966	0.00
13/06/2008	R206 On 05-February-09			Bond Future	10.2800	10.0800	89.9850	90.6966	0.00
13/06/2008	R206 On 05-February-09			Bond Future	10.2800	10.0800	89.9850	90.6966	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
13/06/2008	R206 On 07-August-08			Bond Future	10.6100	10.4100	87.9773	88.7257	0.00
13/06/2008	R206 On 07-August-08			Bond Future	10.6100	10.4100	87.9773	88.7257	0.00
13/06/2008	R206 On 07-August-08			Bond Future	10.6100	10.4100	87.9773	88.7257	0.00
13/06/2008	R206 On 07-August-08			Bond Future	10.6100	10.4100	87.9773	88.7257	0.00
13/06/2008	R206 On 07-August-08			Bond Future	10.6100	10.4100	87.9773	88.7257	0.00
13/06/2008	R206 On 07-August-08			Bond Future	10.6100	10.4100	87.9773	88.7257	0.00
13/06/2008	R206 On 07-August-08			Bond Future	10.6100	10.4100	87.9773	88.7257	0.00
13/06/2008	R206 On 06-November-08			Bond Future	10.4800	10.2800	90.7258	91.4556	610.00
13/06/2008	R206 On 06-November-08			Bond Future	10.4800	10.2800	90.7258	91.4556	610.00
13/06/2008	R206 On 06-November-08			Bond Future	10.4800	10.2800	90.7258	91.4556	610.00
13/06/2008	R206 On 06-November-08			Bond Future	10.4800	10.2800	90.7258	91.4556	610.00
13/06/2008	R206 On 06-November-08			Bond Future	10.4800	10.2800	90.7258	91.4556	610.00
13/06/2008	R206 On 06-November-08			Bond Future	10.4800	10.2800	90.7258	91.4556	610.00
13/06/2008	R206 On 06-November-08			Bond Future	10.4800	10.2800	90.7258	91.4556	610.00
13/06/2008	R207 On 05-February-09			Bond Future	10.2000	9.9920	81.3395	82.5228	0.00
13/06/2008	R207 On 05-February-09			Bond Future	10.2000	9.9920	81.3395	82.5228	0.00
13/06/2008	R207 On 05-February-09			Bond Future	10.2000	9.9920	81.3395	82.5228	0.00
13/06/2008	R207 On 05-February-09			Bond Future	10.2000	9.9920	81.3395	82.5228	0.00
13/06/2008	R207 On 05-February-09			Bond Future	10.2000	9.9920	81.3395	82.5228	0.00
13/06/2008	R207 On 05-February-09			Bond Future	10.2000	9.9920	81.3395	82.5228	0.00
13/06/2008	R207 On 05-February-09			Bond Future	10.2000	9.9920	81.3395	82.5228	0.00
13/06/2008	R207 On 07-August-08			Bond Future	10.4000	10.1900	79.7632	80.9581	0.00
13/06/2008	R207 On 07-August-08			Bond Future	10.4000	10.1900	79.7632	80.9581	0.00
13/06/2008	R207 On 07-August-08			Bond Future	10.4000	10.1900	79.7632	80.9581	0.00
13/06/2008	R207 On 07-August-08			Bond Future	10.4000	10.1900	79.7632	80.9581	0.00
13/06/2008	R207 On 07-August-08			Bond Future	10.4000	10.1900	79.7632	80.9581	0.00
13/06/2008	R207 On 07-August-08			Bond Future	10.4000	10.1900	79.7632	80.9581	0.00
13/06/2008	R207 On 07-August-08			Bond Future	10.4000	10.1900	79.7632	80.9581	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
13/06/2008	R207 On 06-November-08			Bond Future	10.3200	10.1100	82.2366	83.4298	0.00
13/06/2008	R207 On 06-November-08			Bond Future	10.3200	10.1100	82.2366	83.4298	0.00
13/06/2008	R207 On 06-November-08			Bond Future	10.3200	10.1100	82.2366	83.4298	0.00
13/06/2008	R207 On 06-November-08			Bond Future	10.3200	10.1100	82.2366	83.4298	0.00
13/06/2008	R207 On 06-November-08			Bond Future	10.3200	10.1100	82.2366	83.4298	0.00
13/06/2008	R207 On 06-November-08			Bond Future	10.3200	10.1100	82.2366	83.4298	0.00
13/06/2008	R207 On 06-November-08			Bond Future	10.3200	10.1100	82.2366	83.4298	0.00
13/06/2008	R209 On 05-February-09			Bond Future	9.9200	9.7310	67.9405	69.2121	0.00
13/06/2008	R209 On 05-February-09			Bond Future	9.9200	9.7310	67.9405	69.2121	0.00
13/06/2008	R209 On 05-February-09			Bond Future	9.9200	9.7310	67.9405	69.2121	0.00
13/06/2008	R209 On 05-February-09			Bond Future	9.9200	9.7310	67.9405	69.2121	0.00
13/06/2008	R209 On 05-February-09			Bond Future	9.9200	9.7310	67.9405	69.2121	0.00
13/06/2008	R209 On 05-February-09			Bond Future	9.9200	9.7310	67.9405	69.2121	0.00
13/06/2008	R209 On 05-February-09			Bond Future	9.9200	9.7310	67.9405	69.2121	0.00
13/06/2008	R209 On 07-August-08			Bond Future	10.0700	9.8850	66.8503	68.0567	6986.00
13/06/2008	R209 On 07-August-08			Bond Future	10.0700	9.8850	66.8503	68.0567	6986.00
13/06/2008	R209 On 07-August-08			Bond Future	10.0700	9.8850	66.8503	68.0567	6986.00
13/06/2008	R209 On 07-August-08			Bond Future	10.0700	9.8850	66.8503	68.0567	6986.00
13/06/2008	R209 On 07-August-08			Bond Future	10.0700	9.8850	66.8503	68.0567	6986.00
13/06/2008	R209 On 07-August-08			Bond Future	10.0700	9.8850	66.8503	68.0567	6986.00
13/06/2008	R209 On 07-August-08			Bond Future	10.0700	9.8850	66.8503	68.0567	6986.00
13/06/2008	R209 On 06-November-08			Bond Future	10.0100	9.8200	65.7340	66.9864	260.00
13/06/2008	R209 On 06-November-08			Bond Future	10.0100	9.8200	65.7340	66.9864	260.00
13/06/2008	R209 On 06-November-08			Bond Future	10.0100	9.8200	65.7340	66.9864	260.00
13/06/2008	R209 On 06-November-08			Bond Future	10.0100	9.8200	65.7340	66.9864	260.00
13/06/2008	R209 On 06-November-08			Bond Future	10.0100	9.8200	65.7340	66.9864	260.00
13/06/2008	R209 On 06-November-08			Bond Future	10.0100	9.8200	65.7340	66.9864	260.00
13/06/2008	R209 On 06-November-08			Bond Future	10.0100	9.8200	65.7340	66.9864	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2008	TRT1 On 05-February-09			Index Future	261.5300	263.8120	261.5260	263.8120	0.00
13/06/2008	TRT1 On 05-February-09			Index Future	261.5300	263.8120	261.5260	263.8120	0.00
13/06/2008	TRT1 On 05-February-09			Index Future	261.5300	263.8120	261.5260	263.8120	0.00
13/06/2008	TRT1 On 05-February-09			Index Future	261.5300	263.8120	261.5260	263.8120	0.00
13/06/2008	TRT1 On 05-February-09			Index Future	261.5300	263.8120	261.5260	263.8120	0.00
13/06/2008	TRT1 On 05-February-09			Index Future	261.5300	263.8120	261.5260	263.8120	0.00
13/06/2008	TRT1 On 05-February-09			Index Future	261.5300	263.8120	261.5260	263.8120	0.00
13/06/2008	TRT1 On 07-August-08			Index Future	245.6400	247.7860	245.6400	247.7860	0.00
13/06/2008	TRT1 On 07-August-08			Index Future	245.6400	247.7860	245.6400	247.7860	0.00
13/06/2008	TRT1 On 07-August-08			Index Future	245.6400	247.7860	245.6400	247.7860	0.00
13/06/2008	TRT1 On 07-August-08			Index Future	245.6400	247.7860	245.6400	247.7860	0.00
13/06/2008	TRT1 On 07-August-08			Index Future	245.6400	247.7860	245.6400	247.7860	0.00
13/06/2008	TRT1 On 07-August-08			Index Future	245.6400	247.7860	245.6400	247.7860	0.00
13/06/2008	TRT1 On 07-August-08			Index Future	245.6400	247.7860	245.6400	247.7860	0.00
13/06/2008	TRT1 On 06-November-08			Index Future	253.1900	255.3970	253.1860	255.3970	400.00
13/06/2008	TRT1 On 06-November-08			Index Future	253.1900	255.3970	253.1860	255.3970	400.00
13/06/2008	TRT1 On 06-November-08			Index Future	253.1900	255.3970	253.1860	255.3970	400.00
13/06/2008	TRT1 On 06-November-08			Index Future	253.1900	255.3970	253.1860	255.3970	400.00
13/06/2008	TRT1 On 06-November-08			Index Future	253.1900	255.3970	253.1860	255.3970	400.00
13/06/2008	TRT1 On 06-November-08			Index Future	253.1900	255.3970	253.1860	255.3970	400.00
13/06/2008	TRT1 On 06-November-08			Index Future	253.1900	255.3970	253.1860	255.3970	400.00
13/06/2008	ZAAD On 16-March-09			Currency Future	7.9100	7.8300	7.9102	7.8300	0.00
13/06/2008	ZAAD On 16-March-09			Currency Future	7.9100	7.8300	7.9102	7.8300	0.00
13/06/2008	ZAAD On 16-March-09			Currency Future	7.9100	7.8300	7.9102	7.8300	0.00
13/06/2008	ZAAD On 16-March-09			Currency Future	7.9100	7.8300	7.9102	7.8300	0.00
13/06/2008	ZAAD On 16-March-09			Currency Future	7.9100	7.8300	7.9102	7.8300	0.00
13/06/2008	ZAAD On 16-March-09			Currency Future	7.9100	7.8300	7.9102	7.8300	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
13/06/2008	ZAAD On 16-March-09			Currency Future	7.9100	7.8300	7.9102	7.8300	0.00
13/06/2008	ZAAD On 13-June-08			Currency Future	7.6100	7.5628	7.6109	7.5628	0.00
13/06/2008	ZAAD On 13-June-08			Currency Future	7.6100	7.5628	7.6109	7.5628	0.00
13/06/2008	ZAAD On 13-June-08			Currency Future	7.6100	7.5628	7.6109	7.5628	0.00
13/06/2008	ZAAD On 13-June-08			Currency Future	7.6100	7.5628	7.6109	7.5628	0.00
13/06/2008	ZAAD On 13-June-08			Currency Future	7.6100	7.5628	7.6109	7.5628	0.00
13/06/2008	ZAAD On 13-June-08			Currency Future	7.6100	7.5628	7.6109	7.5628	0.00
13/06/2008	ZAAD On 13-June-08			Currency Future	7.6100	7.5628	7.6109	7.5628	0.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 15-September-08			Currency Future	7.7300	7.6513	7.7305	7.6513	500.00
13/06/2008	ZAAD On 12-December-08			Currency Future	7.8200	7.7426	7.8198	7.7426	640.00
13/06/2008	ZAAD On 12-December-08			Currency Future	7.8200	7.7426	7.8198	7.7426	640.00
13/06/2008	ZAAD On 12-December-08			Currency Future	7.8200	7.7426	7.8198	7.7426	640.00
13/06/2008	ZAAD On 12-December-08			Currency Future	7.8200	7.7426	7.8198	7.7426	640.00
13/06/2008	ZAAD On 12-December-08			Currency Future	7.8200	7.7426	7.8198	7.7426	640.00
13/06/2008	ZAAD On 12-December-08			Currency Future	7.8200	7.7426	7.8198	7.7426	640.00
13/06/2008	ZAAD On 12-December-08			Currency Future	7.8200	7.7426	7.8198	7.7426	640.00