



Derivatives Weekly Statistics Report

From 2008/08/18 To 2008/08/22

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2008	\$ / R On 16-March-09			Currency Future	8.0500	8.0912	8.0493	8.0912	11657.00
22/08/2008	\$ / R On 16-March-09			Currency Future	8.0500	8.0912	8.0493	8.0912	11657.00
22/08/2008	\$ / R On 16-March-09			Currency Future	8.0500	8.0912	8.0493	8.0912	11657.00
22/08/2008	\$ / R On 16-March-09			Currency Future	8.0500	8.0912	8.0493	8.0912	11657.00
22/08/2008	\$ / R On 16-March-09			Currency Future	8.0500	8.0912	8.0493	8.0912	11657.00
22/08/2008	\$ / R On 16-March-09			Currency Future	8.0500	8.0912	8.0493	8.0912	11657.00
22/08/2008	\$ / R On 16-March-09			Currency Future	8.0500	8.0912	8.0493	8.0912	11657.00
22/08/2008	\$ / R On 15-September-08			Currency Future	7.7000	7.7358	7.6956	7.7358	129552.00
22/08/2008	\$ / R On 15-September-08			Currency Future	7.7000	7.7358	7.6956	7.7358	129552.00
22/08/2008	\$ / R On 15-September-08			Currency Future	7.7000	7.7358	7.6956	7.7358	129552.00
22/08/2008	\$ / R On 15-September-08			Currency Future	7.7000	7.7358	7.6956	7.7358	129552.00
22/08/2008	\$ / R On 15-September-08			Currency Future	7.7000	7.7358	7.6956	7.7358	129552.00
22/08/2008	\$ / R On 15-September-08			Currency Future	7.7000	7.7358	7.6956	7.7358	129552.00
22/08/2008	\$ / R On 15-September-08			Currency Future	7.7000	7.7358	7.6956	7.7358	129552.00
22/08/2008	\$ / R On 12-December-08			Currency Future	7.8800	7.9171	7.8758	7.9171	121234.00
22/08/2008	\$ / R On 12-December-08			Currency Future	7.8800	7.9171	7.8758	7.9171	121234.00
22/08/2008	\$ / R On 12-December-08			Currency Future	7.8800	7.9171	7.8758	7.9171	121234.00
22/08/2008	\$ / R On 12-December-08			Currency Future	7.8800	7.9171	7.8758	7.9171	121234.00
22/08/2008	\$ / R On 12-December-08			Currency Future	7.8800	7.9171	7.8758	7.9171	121234.00
22/08/2008	\$ / R On 12-December-08			Currency Future	7.8800	7.9171	7.8758	7.9171	121234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2008	\$ / R On 12-December-08			Currency Future	7.8800	7.9171	7.8758	7.9171	121234.00
22/08/2008	£ / R On 16-March-09			Currency Future	14.7600	14.9784	14.7558	14.9784	9771.00
22/08/2008	£ / R On 16-March-09			Currency Future	14.7600	14.9784	14.7558	14.9784	9771.00
22/08/2008	£ / R On 16-March-09			Currency Future	14.7600	14.9784	14.7558	14.9784	9771.00
22/08/2008	£ / R On 16-March-09			Currency Future	14.7600	14.9784	14.7558	14.9784	9771.00
22/08/2008	£ / R On 16-March-09			Currency Future	14.7600	14.9784	14.7558	14.9784	9771.00
22/08/2008	£ / R On 16-March-09			Currency Future	14.7600	14.9784	14.7558	14.9784	9771.00
22/08/2008	£ / R On 16-March-09			Currency Future	14.7600	14.9784	14.7558	14.9784	9771.00
22/08/2008	£ / R On 15-September-08			Currency Future	14.2900	14.5037	14.2856	14.5037	1832.00
22/08/2008	£ / R On 15-September-08			Currency Future	14.2900	14.5037	14.2856	14.5037	1832.00
22/08/2008	£ / R On 15-September-08			Currency Future	14.2900	14.5037	14.2856	14.5037	1832.00
22/08/2008	£ / R On 15-September-08			Currency Future	14.2900	14.5037	14.2856	14.5037	1832.00
22/08/2008	£ / R On 15-September-08			Currency Future	14.2900	14.5037	14.2856	14.5037	1832.00
22/08/2008	£ / R On 15-September-08			Currency Future	14.2900	14.5037	14.2856	14.5037	1832.00
22/08/2008	£ / R On 15-September-08			Currency Future	14.2900	14.5037	14.2856	14.5037	1832.00
22/08/2008	£ / R On 12-December-08			Currency Future	14.5200	14.7441	14.5227	14.7441	4918.00
22/08/2008	£ / R On 12-December-08			Currency Future	14.5200	14.7441	14.5227	14.7441	4918.00
22/08/2008	£ / R On 12-December-08			Currency Future	14.5200	14.7441	14.5227	14.7441	4918.00
22/08/2008	£ / R On 12-December-08			Currency Future	14.5200	14.7441	14.5227	14.7441	4918.00
22/08/2008	£ / R On 12-December-08			Currency Future	14.5200	14.7441	14.5227	14.7441	4918.00
22/08/2008	£ / R On 12-December-08			Currency Future	14.5200	14.7441	14.5227	14.7441	4918.00
22/08/2008	£ / R On 12-December-08			Currency Future	14.5200	14.7441	14.5227	14.7441	4918.00
22/08/2008	€ / R On 16-March-09			Currency Future	11.8000	11.9161	11.7994	11.9161	4098.00
22/08/2008	€ / R On 16-March-09			Currency Future	11.8000	11.9161	11.7994	11.9161	4098.00
22/08/2008	€ / R On 16-March-09			Currency Future	11.8000	11.9161	11.7994	11.9161	4098.00
22/08/2008	€ / R On 16-March-09			Currency Future	11.8000	11.9161	11.7994	11.9161	4098.00
22/08/2008	€ / R On 16-March-09			Currency Future	11.8000	11.9161	11.7994	11.9161	4098.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2008	€ / R On 16-March-09			Currency Future	11.8000	11.9161	11.7994	11.9161	4098.00
22/08/2008	€ / R On 16-March-09			Currency Future	11.8000	11.9161	11.7994	11.9161	4098.00
22/08/2008	€ / R On 15-September-08			Currency Future	11.3900	11.5035	11.3889	11.5035	13199.00
22/08/2008	€ / R On 15-September-08			Currency Future	11.3900	11.5035	11.3889	11.5035	13199.00
22/08/2008	€ / R On 15-September-08			Currency Future	11.3900	11.5035	11.3889	11.5035	13199.00
22/08/2008	€ / R On 15-September-08			Currency Future	11.3900	11.5035	11.3889	11.5035	13199.00
22/08/2008	€ / R On 15-September-08			Currency Future	11.3900	11.5035	11.3889	11.5035	13199.00
22/08/2008	€ / R On 15-September-08			Currency Future	11.3900	11.5035	11.3889	11.5035	13199.00
22/08/2008	€ / R On 15-September-08			Currency Future	11.3900	11.5035	11.3889	11.5035	13199.00
22/08/2008	€ / R On 12-December-08			Currency Future	11.6000	11.7137	11.5972	11.7137	18792.00
22/08/2008	€ / R On 12-December-08			Currency Future	11.6000	11.7137	11.5972	11.7137	18792.00
22/08/2008	€ / R On 12-December-08			Currency Future	11.6000	11.7137	11.5972	11.7137	18792.00
22/08/2008	€ / R On 12-December-08			Currency Future	11.6000	11.7137	11.5972	11.7137	18792.00
22/08/2008	€ / R On 12-December-08			Currency Future	11.6000	11.7137	11.5972	11.7137	18792.00
22/08/2008	€ / R On 12-December-08			Currency Future	11.6000	11.7137	11.5972	11.7137	18792.00
22/08/2008	€ / R On 12-December-08			Currency Future	11.6000	11.7137	11.5972	11.7137	18792.00
22/08/2008	ALBI On 05-February-09			Index Future	277.3100	277.7770	277.3130	277.7770	0.00
22/08/2008	ALBI On 05-February-09			Index Future	277.3100	277.7770	277.3130	277.7770	0.00
22/08/2008	ALBI On 05-February-09			Index Future	277.3100	277.7770	277.3130	277.7770	0.00
22/08/2008	ALBI On 05-February-09			Index Future	277.3100	277.7770	277.3130	277.7770	0.00
22/08/2008	ALBI On 05-February-09			Index Future	277.3100	277.7770	277.3130	277.7770	0.00
22/08/2008	ALBI On 05-February-09			Index Future	277.3100	277.7770	277.3130	277.7770	0.00
22/08/2008	ALBI On 05-February-09			Index Future	277.3100	277.7770	277.3130	277.7770	0.00
22/08/2008	ALBI On 07-May-09			Index Future	285.8700	285.8870	285.8660	285.8870	0.00
22/08/2008	ALBI On 07-May-09			Index Future	285.8700	285.8870	285.8660	285.8870	0.00
22/08/2008	ALBI On 07-May-09			Index Future	285.8700	285.8870	285.8660	285.8870	0.00
22/08/2008	ALBI On 07-May-09			Index Future	285.8700	285.8870	285.8660	285.8870	0.00
22/08/2008	ALBI On 07-May-09			Index Future	285.8700	285.8870	285.8660	285.8870	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
22/08/2008	ALBI On 07-May-09			Index Future	285.8700	285.8870	285.8660	285.8870	0.00
22/08/2008	ALBI On 07-May-09			Index Future	285.8700	285.8870	285.8660	285.8870	0.00
22/08/2008	ALBI On 06-November-08			Index Future	269.2200	269.6730	269.2220	269.6730	622.00
22/08/2008	ALBI On 06-November-08			Index Future	269.2200	269.6730	269.2220	269.6730	622.00
22/08/2008	ALBI On 06-November-08			Index Future	269.2200	269.6730	269.2220	269.6730	622.00
22/08/2008	ALBI On 06-November-08			Index Future	269.2200	269.6730	269.2220	269.6730	622.00
22/08/2008	ALBI On 06-November-08			Index Future	269.2200	269.6730	269.2220	269.6730	622.00
22/08/2008	ALBI On 06-November-08			Index Future	269.2200	269.6730	269.2220	269.6730	622.00
22/08/2008	ALBI On 06-November-08			Index Future	269.2200	269.6730	269.2220	269.6730	622.00
22/08/2008	CRD1 On 05-February-09			Index Future	118.0400	118.6910	118.0440	118.6910	0.00
22/08/2008	CRD1 On 05-February-09			Index Future	118.0400	118.6910	118.0440	118.6910	0.00
22/08/2008	CRD1 On 05-February-09			Index Future	118.0400	118.6910	118.0440	118.6910	0.00
22/08/2008	CRD1 On 05-February-09			Index Future	118.0400	118.6910	118.0440	118.6910	0.00
22/08/2008	CRD1 On 05-February-09			Index Future	118.0400	118.6910	118.0440	118.6910	0.00
22/08/2008	CRD1 On 05-February-09			Index Future	118.0400	118.6910	118.0440	118.6910	0.00
22/08/2008	CRD1 On 05-February-09			Index Future	118.0400	118.6910	118.0440	118.6910	0.00
22/08/2008	CRD1 On 07-May-09			Index Future	121.5000	122.1620	121.4980	122.1620	0.00
22/08/2008	CRD1 On 07-May-09			Index Future	121.5000	122.1620	121.4980	122.1620	0.00
22/08/2008	CRD1 On 07-May-09			Index Future	121.5000	122.1620	121.4980	122.1620	0.00
22/08/2008	CRD1 On 07-May-09			Index Future	121.5000	122.1620	121.4980	122.1620	0.00
22/08/2008	CRD1 On 07-May-09			Index Future	121.5000	122.1620	121.4980	122.1620	0.00
22/08/2008	CRD1 On 07-May-09			Index Future	121.5000	122.1620	121.4980	122.1620	0.00
22/08/2008	CRD1 On 07-May-09			Index Future	121.5000	122.1620	121.4980	122.1620	0.00
22/08/2008	CRD1 On 06-November-08			Index Future	114.6000	115.2280	114.6000	115.2280	6.00
22/08/2008	CRD1 On 06-November-08			Index Future	114.6000	115.2280	114.6000	115.2280	6.00
22/08/2008	CRD1 On 06-November-08			Index Future	114.6000	115.2280	114.6000	115.2280	6.00
22/08/2008	CRD1 On 06-November-08			Index Future	114.6000	115.2280	114.6000	115.2280	6.00
22/08/2008	CRD1 On 06-November-08			Index Future	114.6000	115.2280	114.6000	115.2280	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2008	CRD1 On 06-November-08			Index Future	114.6000	115.2280	114.6000	115.2280	6.00
22/08/2008	CRD1 On 06-November-08			Index Future	114.6000	115.2280	114.6000	115.2280	6.00
22/08/2008	GOVI On 05-February-09			jGovi	279.8500	280.2710	279.8525	280.2710	609.00
22/08/2008	GOVI On 05-February-09			jGovi	279.8500	280.2710	279.8525	280.2710	609.00
22/08/2008	GOVI On 05-February-09			jGovi	279.8500	280.2710	279.8525	280.2710	609.00
22/08/2008	GOVI On 05-February-09			jGovi	279.8500	280.2710	279.8525	280.2710	609.00
22/08/2008	GOVI On 05-February-09			jGovi	279.8500	280.2710	279.8525	280.2710	609.00
22/08/2008	GOVI On 05-February-09			jGovi	279.8500	280.2710	279.8525	280.2710	609.00
22/08/2008	GOVI On 07-May-09			jGovi	288.0400	288.4680	288.0395	288.4680	0.00
22/08/2008	GOVI On 07-May-09			jGovi	288.0400	288.4680	288.0395	288.4680	0.00
22/08/2008	GOVI On 07-May-09			jGovi	288.0400	288.4680	288.0395	288.4680	0.00
22/08/2008	GOVI On 07-May-09			jGovi	288.0400	288.4680	288.0395	288.4680	0.00
22/08/2008	GOVI On 07-May-09			jGovi	288.0400	288.4680	288.0395	288.4680	0.00
22/08/2008	GOVI On 07-May-09			jGovi	288.0400	288.4680	288.0395	288.4680	0.00
22/08/2008	GOVI On 07-May-09			jGovi	288.0400	288.4680	288.0395	288.4680	0.00
22/08/2008	GOVI On 06-November-08			jGovi	271.6900	272.0940	271.6875	272.0940	97.00
22/08/2008	GOVI On 06-November-08			jGovi	271.6900	272.0940	271.6875	272.0940	97.00
22/08/2008	GOVI On 06-November-08			jGovi	271.6900	272.0940	271.6875	272.0940	97.00
22/08/2008	GOVI On 06-November-08			jGovi	271.6900	272.0940	271.6875	272.0940	97.00
22/08/2008	GOVI On 06-November-08			jGovi	271.6900	272.0940	271.6875	272.0940	97.00
22/08/2008	GOVI On 06-November-08			jGovi	271.6900	272.0940	271.6875	272.0940	97.00
22/08/2008	GOVI On 06-November-08			jGovi	271.6900	272.0940	271.6875	272.0940	97.00
22/08/2008	ILBI On 05-February-09			Index Future	341.4900	342.8310	341.4930	342.8310	0.00
22/08/2008	ILBI On 05-February-09			Index Future	341.4900	342.8310	341.4930	342.8310	0.00
22/08/2008	ILBI On 05-February-09			Index Future	341.4900	342.8310	341.4930	342.8310	0.00
22/08/2008	ILBI On 05-February-09			Index Future	341.4900	342.8310	341.4930	342.8310	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
22/08/2008	ILBI On 05-February-09			Index Future	341.4900	342.8310	341.4930	342.8310	0.00
22/08/2008	ILBI On 05-February-09			Index Future	341.4900	342.8310	341.4930	342.8310	0.00
22/08/2008	ILBI On 05-February-09			Index Future	341.4900	342.8310	341.4930	342.8310	0.00
22/08/2008	ILBI On 07-May-09			Index Future	351.8300	351.7890	351.8300	351.7890	0.00
22/08/2008	ILBI On 07-May-09			Index Future	351.8300	351.7890	351.8300	351.7890	0.00
22/08/2008	ILBI On 07-May-09			Index Future	351.8300	351.7890	351.8300	351.7890	0.00
22/08/2008	ILBI On 07-May-09			Index Future	351.8300	351.7890	351.8300	351.7890	0.00
22/08/2008	ILBI On 07-May-09			Index Future	351.8300	351.7890	351.8300	351.7890	0.00
22/08/2008	ILBI On 07-May-09			Index Future	351.8300	351.7890	351.8300	351.7890	0.00
22/08/2008	ILBI On 07-May-09			Index Future	351.8300	351.7890	351.8300	351.7890	0.00
22/08/2008	ILBI On 06-November-08			Index Future	331.9200	333.2320	331.9230	333.2320	1.00
22/08/2008	ILBI On 06-November-08			Index Future	331.9200	333.2320	331.9230	333.2320	1.00
22/08/2008	ILBI On 06-November-08			Index Future	331.9200	333.2320	331.9230	333.2320	1.00
22/08/2008	ILBI On 06-November-08			Index Future	331.9200	333.2320	331.9230	333.2320	1.00
22/08/2008	ILBI On 06-November-08			Index Future	331.9200	333.2320	331.9230	333.2320	1.00
22/08/2008	ILBI On 06-November-08			Index Future	331.9200	333.2320	331.9230	333.2320	1.00
22/08/2008	J153 On 31-August-10			jSwap	11.2600	11.2430	0.0845	0.0840	0.00
22/08/2008	J153 On 31-August-10			jSwap	11.2600	11.2430	0.0845	0.0840	0.00
22/08/2008	J153 On 31-August-10			jSwap	11.2600	11.2430	0.0845	0.0840	0.00
22/08/2008	J153 On 31-August-10			jSwap	11.2600	11.2430	0.0845	0.0840	0.00
22/08/2008	J153 On 31-August-10			jSwap	11.2600	11.2430	0.0845	0.0840	0.00
22/08/2008	J153 On 31-August-10			jSwap	11.2600	11.2430	0.0845	0.0840	0.00
22/08/2008	J153 On 31-August-10			jSwap	11.2600	11.2430	0.0845	0.0840	0.00
22/08/2008	J157 On 15-September-15			jSwap	10.1100	10.1100	0.0462	0.0462	0.00
22/08/2008	J157 On 15-September-15			jSwap	10.1100	10.1100	0.0462	0.0462	0.00
22/08/2008	J157 On 15-September-15			jSwap	10.1100	10.1100	0.0462	0.0462	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
22/08/2008	J157 On 15-September-15			jSwap	10.1100	10.1100	0.0462	0.0462	0.00
22/08/2008	J157 On 15-September-15			jSwap	10.1100	10.1100	0.0462	0.0462	0.00
22/08/2008	J157 On 15-September-15			jSwap	10.1100	10.1100	0.0462	0.0462	0.00
22/08/2008	J157 On 15-September-15			jSwap	10.1100	10.1100	0.0462	0.0462	0.00
22/08/2008	J186 On 21-December-26			jSwap	9.2100	9.2260	0.1497	0.1513	0.00
22/08/2008	J186 On 21-December-26			jSwap	9.2100	9.2260	0.1497	0.1513	0.00
22/08/2008	J186 On 21-December-26			jSwap	9.2100	9.2260	0.1497	0.1513	0.00
22/08/2008	J186 On 21-December-26			jSwap	9.2100	9.2260	0.1497	0.1513	0.00
22/08/2008	J186 On 21-December-26			jSwap	9.2100	9.2260	0.1497	0.1513	0.00
22/08/2008	J186 On 21-December-26			jSwap	9.2100	9.2260	0.1497	0.1513	0.00
22/08/2008	J186 On 21-December-26			jSwap	9.2100	9.2260	0.1497	0.1513	0.00
22/08/2008	J201 On 22-December-14			jSwap	10.1200	10.1120	0.1235	0.1233	0.00
22/08/2008	J201 On 22-December-14			jSwap	10.1200	10.1120	0.1235	0.1233	0.00
22/08/2008	J201 On 22-December-14			jSwap	10.1200	10.1120	0.1235	0.1233	0.00
22/08/2008	J201 On 22-December-14			jSwap	10.1200	10.1120	0.1235	0.1233	0.00
22/08/2008	J201 On 22-December-14			jSwap	10.1200	10.1120	0.1235	0.1233	0.00
22/08/2008	J201 On 22-December-14			jSwap	10.1200	10.1120	0.1235	0.1233	0.00
22/08/2008	J201 On 22-December-14			jSwap	10.1200	10.1120	0.1235	0.1233	0.00
22/08/2008	J203 On 15-September-17			jSwap	9.9500	9.9400	0.1538	0.1533	0.00
22/08/2008	J203 On 15-September-17			jSwap	9.9500	9.9400	0.1538	0.1533	0.00
22/08/2008	J203 On 15-September-17			jSwap	9.9500	9.9400	0.1538	0.1533	0.00
22/08/2008	J203 On 15-September-17			jSwap	9.9500	9.9400	0.1538	0.1533	0.00
22/08/2008	J203 On 15-September-17			jSwap	9.9500	9.9400	0.1538	0.1533	0.00
22/08/2008	J203 On 15-September-17			jSwap	9.9500	9.9400	0.1538	0.1533	0.00
22/08/2008	J203 On 15-September-17			jSwap	9.9500	9.9400	0.1538	0.1533	0.00
22/08/2008	J204 On 21-December-18			jSwap	9.7900	9.7820	0.1493	0.1486	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
22/08/2008	J204 On 21-December-18			jSwap	9.7900	9.7820	0.1493	0.1486	0.00
22/08/2008	J204 On 21-December-18			jSwap	9.7900	9.7820	0.1493	0.1486	0.00
22/08/2008	J204 On 21-December-18			jSwap	9.7900	9.7820	0.1493	0.1486	0.00
22/08/2008	J204 On 21-December-18			jSwap	9.7900	9.7820	0.1493	0.1486	0.00
22/08/2008	J204 On 21-December-18			jSwap	9.7900	9.7820	0.1493	0.1486	0.00
22/08/2008	J204 On 21-December-18			jSwap	9.7900	9.7820	0.1493	0.1486	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	J207 On 15-January-20			jSwap	9.6900	9.6800	0.1154	0.1149	0.00
22/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0750	12.0830	12.0750	0.00
22/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0750	12.0830	12.0750	0.00
22/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0750	12.0830	12.0750	0.00
22/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0750	12.0830	12.0750	0.00
22/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0750	12.0830	12.0750	0.00
22/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0750	12.0830	12.0750	0.00
22/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0750	12.0830	12.0750	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	11.6690	0.0283	0.0283	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	11.6690	0.0283	0.0283	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	11.6690	0.0283	0.0283	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	11.6690	0.0283	0.0283	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	11.6690	0.0283	0.0283	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	11.6690	0.0283	0.0283	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	11.6690	0.0283	0.0283	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
22/08/2008	JFRA On 07-May-09			jFra	11.0800	11.0470	0.0269	0.0268	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	11.0470	0.0269	0.0268	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	11.0470	0.0269	0.0268	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	11.0470	0.0269	0.0268	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	11.0470	0.0269	0.0268	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	11.0470	0.0269	0.0268	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	11.0470	0.0269	0.0268	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-August-09			jFra	10.6100	10.5800	0.0258	0.0257	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	11.9990	0.0291	0.0290	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 05-November-09			jFra	10.1600	10.1260	0.0247	0.0246	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	0.0000	0.0291	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
22/08/2008	JFRA On 06-November-08			jFra	12.0100	0.0000	0.0291	0.0000	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	0.0000	0.0291	0.0000	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	0.0000	0.0291	0.0000	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	0.0000	0.0291	0.0000	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	0.0000	0.0291	0.0000	0.00
22/08/2008	JFRA On 06-November-08			jFra	12.0100	0.0000	0.0291	0.0000	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	0.0000	0.0283	0.0000	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	0.0000	0.0283	0.0000	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	0.0000	0.0283	0.0000	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	0.0000	0.0283	0.0000	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	0.0000	0.0283	0.0000	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	0.0000	0.0283	0.0000	0.00
22/08/2008	JFRA On 05-February-09			jFra	11.6900	0.0000	0.0283	0.0000	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	0.0000	0.0269	0.0000	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	0.0000	0.0269	0.0000	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	0.0000	0.0269	0.0000	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	0.0000	0.0269	0.0000	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	0.0000	0.0269	0.0000	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	0.0000	0.0269	0.0000	0.00
22/08/2008	JFRA On 07-May-09			jFra	11.0800	0.0000	0.0269	0.0000	0.00
22/08/2008	JN02 On 05-February-09			jNote	10.3000	10.2790	0.1829	0.1826	0.00
22/08/2008	JN02 On 05-February-09			jNote	10.3000	10.2790	0.1829	0.1826	0.00
22/08/2008	JN02 On 05-February-09			jNote	10.3000	10.2790	0.1829	0.1826	0.00
22/08/2008	JN02 On 05-February-09			jNote	10.3000	10.2790	0.1829	0.1826	0.00
22/08/2008	JN02 On 05-February-09			jNote	10.3000	10.2790	0.1829	0.1826	0.00
22/08/2008	JN02 On 05-February-09			jNote	10.3000	10.2790	0.1829	0.1826	0.00
22/08/2008	JN02 On 05-February-09			jNote	10.3000	10.2790	0.1829	0.1826	0.00
22/08/2008	JN02 On 07-May-09			jNote	10.0000	9.9880	0.1783	0.1782	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
22/08/2008	JN02 On 07-May-09			jNote	10.0000	9.9880	0.1783	0.1782	0.00
22/08/2008	JN02 On 07-May-09			jNote	10.0000	9.9880	0.1783	0.1782	0.00
22/08/2008	JN02 On 07-May-09			jNote	10.0000	9.9880	0.1783	0.1782	0.00
22/08/2008	JN02 On 07-May-09			jNote	10.0000	9.9880	0.1783	0.1782	0.00
22/08/2008	JN02 On 07-May-09			jNote	10.0000	9.9880	0.1783	0.1782	0.00
22/08/2008	JN02 On 07-May-09			jNote	10.0000	9.9880	0.1783	0.1782	0.00
22/08/2008	JN02 On 06-November-08			jNote	10.6300	10.6080	0.1880	0.1877	0.00
22/08/2008	JN02 On 06-November-08			jNote	10.6300	10.6080	0.1880	0.1877	0.00
22/08/2008	JN02 On 06-November-08			jNote	10.6300	10.6080	0.1880	0.1877	0.00
22/08/2008	JN02 On 06-November-08			jNote	10.6300	10.6080	0.1880	0.1877	0.00
22/08/2008	JN02 On 06-November-08			jNote	10.6300	10.6080	0.1880	0.1877	0.00
22/08/2008	JN02 On 06-November-08			jNote	10.6300	10.6080	0.1880	0.1877	0.00
22/08/2008	JN02 On 06-November-08			jNote	10.6300	10.6080	0.1880	0.1877	0.00
22/08/2008	JN05 On 05-February-09			jNote	9.7500	9.7420	0.3803	0.3800	0.00
22/08/2008	JN05 On 05-February-09			jNote	9.7500	9.7420	0.3803	0.3800	0.00
22/08/2008	JN05 On 05-February-09			jNote	9.7500	9.7420	0.3803	0.3800	0.00
22/08/2008	JN05 On 05-February-09			jNote	9.7500	9.7420	0.3803	0.3800	0.00
22/08/2008	JN05 On 05-February-09			jNote	9.7500	9.7420	0.3803	0.3800	0.00
22/08/2008	JN05 On 05-February-09			jNote	9.7500	9.7420	0.3803	0.3800	0.00
22/08/2008	JN05 On 05-February-09			jNote	9.7500	9.7420	0.3803	0.3800	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-May-09			jNote	9.6100	9.5990	0.3755	0.3752	0.00
22/08/2008	JN05 On 07-November-08			jNote	9.6800	9.6510	0.3616	0.3608	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
22/08/2008	JN05 On 07-November-08			jNote	9.6800	9.6510	0.3616	0.3608	0.00
22/08/2008	JN05 On 07-November-08			jNote	9.6800	9.6510	0.3616	0.3608	0.00
22/08/2008	JN05 On 07-November-08			jNote	9.6800	9.6510	0.3616	0.3608	0.00
22/08/2008	JN05 On 07-November-08			jNote	9.6800	9.6510	0.3616	0.3608	0.00
22/08/2008	JN05 On 07-November-08			jNote	9.6800	9.6510	0.3616	0.3608	0.00
22/08/2008	JN05 On 07-November-08			jNote	9.6800	9.6510	0.3616	0.3608	0.00
22/08/2008	JN10 On 05-February-09			jNote	9.4200	9.4070	0.6003	0.5998	0.00
22/08/2008	JN10 On 05-February-09			jNote	9.4200	9.4070	0.6003	0.5998	0.00
22/08/2008	JN10 On 05-February-09			jNote	9.4200	9.4070	0.6003	0.5998	0.00
22/08/2008	JN10 On 05-February-09			jNote	9.4200	9.4070	0.6003	0.5998	0.00
22/08/2008	JN10 On 05-February-09			jNote	9.4200	9.4070	0.6003	0.5998	0.00
22/08/2008	JN10 On 05-February-09			jNote	9.4200	9.4070	0.6003	0.5998	0.00
22/08/2008	JN10 On 05-February-09			jNote	9.4200	9.4070	0.6003	0.5998	0.00
22/08/2008	JN10 On 07-May-09			jNote	9.3100	9.3010	0.5964	0.5958	0.00
22/08/2008	JN10 On 07-May-09			jNote	9.3100	9.3010	0.5964	0.5958	0.00
22/08/2008	JN10 On 07-May-09			jNote	9.3100	9.3010	0.5964	0.5958	0.00
22/08/2008	JN10 On 07-May-09			jNote	9.3100	9.3010	0.5964	0.5958	0.00
22/08/2008	JN10 On 07-May-09			jNote	9.3100	9.3010	0.5964	0.5958	0.00
22/08/2008	JN10 On 07-May-09			jNote	9.3100	9.3010	0.5964	0.5958	0.00
22/08/2008	JN10 On 07-May-09			jNote	9.3100	9.3010	0.5964	0.5958	0.00
22/08/2008	JN10 On 07-November-08			jNote	9.3600	9.3380	0.5884	0.5875	0.00
22/08/2008	JN10 On 07-November-08			jNote	9.3600	9.3380	0.5884	0.5875	0.00
22/08/2008	JN10 On 07-November-08			jNote	9.3600	9.3380	0.5884	0.5875	0.00
22/08/2008	JN10 On 07-November-08			jNote	9.3600	9.3380	0.5884	0.5875	0.00
22/08/2008	JN10 On 07-November-08			jNote	9.3600	9.3380	0.5884	0.5875	0.00
22/08/2008	JN10 On 07-November-08			jNote	9.3600	9.3380	0.5884	0.5875	0.00
22/08/2008	JN10 On 07-November-08			jNote	9.3600	9.3380	0.5884	0.5875	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
22/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	0.0102	0.0096	0.00
22/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	0.0102	0.0096	0.00
22/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	0.0102	0.0096	0.00
22/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	0.0102	0.0096	0.00
22/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	0.0102	0.0096	0.00
22/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	0.0102	0.0096	0.00
22/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	0.0102	0.0096	0.00
22/08/2008	JROD On 30-September-08			jRod	11.8400	11.8460	0.0105	0.0099	0.00
22/08/2008	JROD On 30-September-08			jRod	11.8400	11.8460	0.0105	0.0099	0.00
22/08/2008	JROD On 30-September-08			jRod	11.8400	11.8460	0.0105	0.0099	0.00
22/08/2008	JROD On 30-September-08			jRod	11.8400	11.8460	0.0105	0.0099	0.00
22/08/2008	JROD On 30-September-08			jRod	11.8400	11.8460	0.0105	0.0099	0.00
22/08/2008	JROD On 30-September-08			jRod	11.8400	11.8460	0.0105	0.0099	0.00
22/08/2008	JROD On 30-September-08			jRod	11.8400	11.8460	0.0105	0.0099	0.00
22/08/2008	JROD On 31-October-08			jRod	11.9600	11.9620	0.0107	0.0101	0.00
22/08/2008	JROD On 31-October-08			jRod	11.9600	11.9620	0.0107	0.0101	0.00
22/08/2008	JROD On 31-October-08			jRod	11.9600	11.9620	0.0107	0.0101	0.00
22/08/2008	JROD On 31-October-08			jRod	11.9600	11.9620	0.0107	0.0101	0.00
22/08/2008	JROD On 31-October-08			jRod	11.9600	11.9620	0.0107	0.0101	0.00
22/08/2008	JROD On 31-October-08			jRod	11.9600	11.9620	0.0107	0.0101	0.00
22/08/2008	JROD On 31-October-08			jRod	11.9600	11.9620	0.0107	0.0101	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 28-November-08			jRod	11.9100	11.9110	0.0201	0.0195	0.00
22/08/2008	JROD On 31-December-08			jRod	12.0600	12.0590	0.0208	0.0202	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
22/08/2008	JROD On 31-December-08			jRod	12.0600	12.0590	0.0208	0.0202	0.00
22/08/2008	JROD On 31-December-08			jRod	12.0600	12.0590	0.0208	0.0202	0.00
22/08/2008	JROD On 31-December-08			jRod	12.0600	12.0590	0.0208	0.0202	0.00
22/08/2008	JROD On 31-December-08			jRod	12.0600	12.0590	0.0208	0.0202	0.00
22/08/2008	JROD On 31-December-08			jRod	12.0600	12.0590	0.0208	0.0202	0.00
22/08/2008	JROD On 31-December-08			jRod	12.0600	12.0590	0.0208	0.0202	0.00
22/08/2008	OTH1 On 05-February-09			Index Future	264.3800	265.0530	264.3800	265.0530	0.00
22/08/2008	OTH1 On 05-February-09			Index Future	264.3800	265.0530	264.3800	265.0530	0.00
22/08/2008	OTH1 On 05-February-09			Index Future	264.3800	265.0530	264.3800	265.0530	0.00
22/08/2008	OTH1 On 05-February-09			Index Future	264.3800	265.0530	264.3800	265.0530	0.00
22/08/2008	OTH1 On 05-February-09			Index Future	264.3800	265.0530	264.3800	265.0530	0.00
22/08/2008	OTH1 On 05-February-09			Index Future	264.3800	265.0530	264.3800	265.0530	0.00
22/08/2008	OTH1 On 05-February-09			Index Future	264.3800	265.0530	264.3800	265.0530	0.00
22/08/2008	OTH1 On 07-May-09			Index Future	272.1100	272.8050	272.1140	272.8050	0.00
22/08/2008	OTH1 On 07-May-09			Index Future	272.1100	272.8050	272.1140	272.8050	0.00
22/08/2008	OTH1 On 07-May-09			Index Future	272.1100	272.8050	272.1140	272.8050	0.00
22/08/2008	OTH1 On 07-May-09			Index Future	272.1100	272.8050	272.1140	272.8050	0.00
22/08/2008	OTH1 On 07-May-09			Index Future	272.1100	272.8050	272.1140	272.8050	0.00
22/08/2008	OTH1 On 07-May-09			Index Future	272.1100	272.8050	272.1140	272.8050	0.00
22/08/2008	OTH1 On 07-May-09			Index Future	272.1100	272.8050	272.1140	272.8050	0.00
22/08/2008	OTH1 On 06-November-08			Index Future	256.6700	257.3200	256.6660	257.3200	9.00
22/08/2008	OTH1 On 06-November-08			Index Future	256.6700	257.3200	256.6660	257.3200	9.00
22/08/2008	OTH1 On 06-November-08			Index Future	256.6700	257.3200	256.6660	257.3200	9.00
22/08/2008	OTH1 On 06-November-08			Index Future	256.6700	257.3200	256.6660	257.3200	9.00
22/08/2008	OTH1 On 06-November-08			Index Future	256.6700	257.3200	256.6660	257.3200	9.00
22/08/2008	OTH1 On 06-November-08			Index Future	256.6700	257.3200	256.6660	257.3200	9.00
22/08/2008	OTH1 On 06-November-08			Index Future	256.6700	257.3200	256.6660	257.3200	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2008	R153 On 05-February-09			Bond Future	9.2600	9.2300	111.1267	111.1707	3.00
22/08/2008	R153 On 05-February-09			Bond Future	9.2600	9.2300	111.1267	111.1707	3.00
22/08/2008	R153 On 05-February-09			Bond Future	9.2600	9.2300	111.1267	111.1707	3.00
22/08/2008	R153 On 05-February-09			Bond Future	9.2600	9.2300	111.1267	111.1707	3.00
22/08/2008	R153 On 05-February-09			Bond Future	9.2600	9.2300	111.1267	111.1707	3.00
22/08/2008	R153 On 05-February-09			Bond Future	9.2600	9.2300	111.1267	111.1707	3.00
22/08/2008	R153 On 05-February-09			Bond Future	9.2600	9.2300	111.1267	111.1707	3.00
22/08/2008	R153 On 07-May-09			Bond Future	8.7600	8.7220	107.6590	107.7041	0.00
22/08/2008	R153 On 07-May-09			Bond Future	8.7600	8.7220	107.6590	107.7041	0.00
22/08/2008	R153 On 07-May-09			Bond Future	8.7600	8.7220	107.6590	107.7041	0.00
22/08/2008	R153 On 07-May-09			Bond Future	8.7600	8.7220	107.6590	107.7041	0.00
22/08/2008	R153 On 07-May-09			Bond Future	8.7600	8.7220	107.6590	107.7041	0.00
22/08/2008	R153 On 07-May-09			Bond Future	8.7600	8.7220	107.6590	107.7041	0.00
22/08/2008	R153 On 07-May-09			Bond Future	8.7600	8.7220	107.6590	107.7041	0.00
22/08/2008	R153 On 06-November-08			Bond Future	9.6400	9.6180	107.9788	108.0225	8980.00
22/08/2008	R153 On 06-November-08			Bond Future	9.6400	9.6180	107.9788	108.0225	8980.00
22/08/2008	R153 On 06-November-08			Bond Future	9.6400	9.6180	107.9788	108.0225	8980.00
22/08/2008	R153 On 06-November-08			Bond Future	9.6400	9.6180	107.9788	108.0225	8980.00
22/08/2008	R153 On 06-November-08			Bond Future	9.6400	9.6180	107.9788	108.0225	8980.00
22/08/2008	R153 On 06-November-08			Bond Future	9.6400	9.6180	107.9788	108.0225	8980.00
22/08/2008	R153 On 06-November-08			Bond Future	9.6400	9.6180	107.9788	108.0225	8980.00
22/08/2008	R157 On 05-February-09			Bond Future	9.0300	8.9990	127.3197	127.5146	5094.00
22/08/2008	R157 On 05-February-09			Bond Future	9.0300	8.9990	127.3197	127.5146	5094.00
22/08/2008	R157 On 05-February-09			Bond Future	9.0300	8.9990	127.3197	127.5146	5094.00
22/08/2008	R157 On 05-February-09			Bond Future	9.0300	8.9990	127.3197	127.5146	5094.00
22/08/2008	R157 On 05-February-09			Bond Future	9.0300	8.9990	127.3197	127.5146	5094.00
22/08/2008	R157 On 05-February-09			Bond Future	9.0300	8.9990	127.3197	127.5146	5094.00
22/08/2008	R157 On 05-February-09			Bond Future	9.0300	8.9990	127.3197	127.5146	5094.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2008	R157 On 07-May-09			Bond Future	8.9000	8.8590	124.0565	124.2522	0.00
22/08/2008	R157 On 07-May-09			Bond Future	8.9000	8.8590	124.0565	124.2522	0.00
22/08/2008	R157 On 07-May-09			Bond Future	8.9000	8.8590	124.0565	124.2522	0.00
22/08/2008	R157 On 07-May-09			Bond Future	8.9000	8.8590	124.0565	124.2522	0.00
22/08/2008	R157 On 07-May-09			Bond Future	8.9000	8.8590	124.0565	124.2522	0.00
22/08/2008	R157 On 07-May-09			Bond Future	8.9000	8.8590	124.0565	124.2522	0.00
22/08/2008	R157 On 07-May-09			Bond Future	8.9000	8.8590	124.0565	124.2522	0.00
22/08/2008	R157 On 06-November-08			Bond Future	9.1600	9.1300	123.7910	123.9734	5908.00
22/08/2008	R157 On 06-November-08			Bond Future	9.1600	9.1300	123.7910	123.9734	5908.00
22/08/2008	R157 On 06-November-08			Bond Future	9.1600	9.1300	123.7910	123.9734	5908.00
22/08/2008	R157 On 06-November-08			Bond Future	9.1600	9.1300	123.7910	123.9734	5908.00
22/08/2008	R157 On 06-November-08			Bond Future	9.1600	9.1300	123.7910	123.9734	5908.00
22/08/2008	R157 On 06-November-08			Bond Future	9.1600	9.1300	123.7910	123.9734	5908.00
22/08/2008	R157 On 06-November-08			Bond Future	9.1600	9.1300	123.7910	123.9734	5908.00
22/08/2008	R186 On 05-February-09			Bond Future	8.8500	8.8040	116.1515	116.5774	2500.00
22/08/2008	R186 On 05-February-09			Bond Future	8.8500	8.8040	116.1515	116.5774	2500.00
22/08/2008	R186 On 05-February-09			Bond Future	8.8500	8.8040	116.1515	116.5774	2500.00
22/08/2008	R186 On 05-February-09			Bond Future	8.8500	8.8040	116.1515	116.5774	2500.00
22/08/2008	R186 On 05-February-09			Bond Future	8.8500	8.8040	116.1515	116.5774	2500.00
22/08/2008	R186 On 05-February-09			Bond Future	8.8500	8.8040	116.1515	116.5774	2500.00
22/08/2008	R186 On 05-February-09			Bond Future	8.8500	8.8040	116.1515	116.5774	2500.00
22/08/2008	R186 On 07-May-09			Bond Future	8.7500	8.7090	119.6205	120.0586	0.00
22/08/2008	R186 On 07-May-09			Bond Future	8.7500	8.7090	119.6205	120.0586	0.00
22/08/2008	R186 On 07-May-09			Bond Future	8.7500	8.7090	119.6205	120.0586	0.00
22/08/2008	R186 On 07-May-09			Bond Future	8.7500	8.7090	119.6205	120.0586	0.00
22/08/2008	R186 On 07-May-09			Bond Future	8.7500	8.7090	119.6205	120.0586	0.00
22/08/2008	R186 On 07-May-09			Bond Future	8.7500	8.7090	119.6205	120.0586	0.00
22/08/2008	R186 On 07-May-09			Bond Future	8.7500	8.7090	119.6205	120.0586	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
22/08/2008	R186 On 06-November-08			Bond Future	8.9500	8.9030	117.9029	118.3163	4905.00
22/08/2008	R186 On 06-November-08			Bond Future	8.9500	8.9030	117.9029	118.3163	4905.00
22/08/2008	R186 On 06-November-08			Bond Future	8.9500	8.9030	117.9029	118.3163	4905.00
22/08/2008	R186 On 06-November-08			Bond Future	8.9500	8.9030	117.9029	118.3163	4905.00
22/08/2008	R186 On 06-November-08			Bond Future	8.9500	8.9030	117.9029	118.3163	4905.00
22/08/2008	R186 On 06-November-08			Bond Future	8.9500	8.9030	117.9029	118.3163	4905.00
22/08/2008	R186 On 06-November-08			Bond Future	8.9500	8.9030	117.9029	118.3163	4905.00
22/08/2008	R196 On 05-February-09			Bond Future	10.8800	10.9900	104.4398	104.4340	0.00
22/08/2008	R196 On 05-February-09			Bond Future	10.8800	10.9900	104.4398	104.4340	0.00
22/08/2008	R196 On 05-February-09			Bond Future	10.8800	10.9900	104.4398	104.4340	0.00
22/08/2008	R196 On 05-February-09			Bond Future	10.8800	10.9900	104.4398	104.4340	0.00
22/08/2008	R196 On 05-February-09			Bond Future	10.8800	10.9900	104.4398	104.4340	0.00
22/08/2008	R196 On 05-February-09			Bond Future	10.8800	10.9900	104.4398	104.4340	0.00
22/08/2008	R196 On 05-February-09			Bond Future	10.8800	10.9900	104.4398	104.4340	0.00
22/08/2008	R196 On 07-May-09			Bond Future	11.0500	11.0350	101.6147	101.6177	0.00
22/08/2008	R196 On 07-May-09			Bond Future	11.0500	11.0350	101.6147	101.6177	0.00
22/08/2008	R196 On 07-May-09			Bond Future	11.0500	11.0350	101.6147	101.6177	0.00
22/08/2008	R196 On 07-May-09			Bond Future	11.0500	11.0350	101.6147	101.6177	0.00
22/08/2008	R196 On 07-May-09			Bond Future	11.0500	11.0350	101.6147	101.6177	0.00
22/08/2008	R196 On 07-May-09			Bond Future	11.0500	11.0350	101.6147	101.6177	0.00
22/08/2008	R196 On 07-May-09			Bond Future	11.0500	11.0350	101.6147	101.6177	0.00
22/08/2008	R196 On 06-November-08			Bond Future	11.5200	11.6010	101.5082	101.4842	0.00
22/08/2008	R196 On 06-November-08			Bond Future	11.5200	11.6010	101.5082	101.4842	0.00
22/08/2008	R196 On 06-November-08			Bond Future	11.5200	11.6010	101.5082	101.4842	0.00
22/08/2008	R196 On 06-November-08			Bond Future	11.5200	11.6010	101.5082	101.4842	0.00
22/08/2008	R196 On 06-November-08			Bond Future	11.5200	11.6010	101.5082	101.4842	0.00
22/08/2008	R196 On 06-November-08			Bond Future	11.5200	11.6010	101.5082	101.4842	0.00
22/08/2008	R196 On 06-November-08			Bond Future	11.5200	11.6010	101.5082	101.4842	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
22/08/2008	R201 On 05-February-09			Bond Future	9.0900	9.0590	99.6700	99.8251	0.00
22/08/2008	R201 On 05-February-09			Bond Future	9.0900	9.0590	99.6700	99.8251	0.00
22/08/2008	R201 On 05-February-09			Bond Future	9.0900	9.0590	99.6700	99.8251	0.00
22/08/2008	R201 On 05-February-09			Bond Future	9.0900	9.0590	99.6700	99.8251	0.00
22/08/2008	R201 On 05-February-09			Bond Future	9.0900	9.0590	99.6700	99.8251	0.00
22/08/2008	R201 On 05-February-09			Bond Future	9.0900	9.0590	99.6700	99.8251	0.00
22/08/2008	R201 On 05-February-09			Bond Future	9.0900	9.0590	99.6700	99.8251	0.00
22/08/2008	R201 On 07-May-09			Bond Future	8.9500	8.9140	102.5297	102.6852	0.00
22/08/2008	R201 On 07-May-09			Bond Future	8.9500	8.9140	102.5297	102.6852	0.00
22/08/2008	R201 On 07-May-09			Bond Future	8.9500	8.9140	102.5297	102.6852	0.00
22/08/2008	R201 On 07-May-09			Bond Future	8.9500	8.9140	102.5297	102.6852	0.00
22/08/2008	R201 On 07-May-09			Bond Future	8.9500	8.9140	102.5297	102.6852	0.00
22/08/2008	R201 On 07-May-09			Bond Future	8.9500	8.9140	102.5297	102.6852	0.00
22/08/2008	R201 On 07-May-09			Bond Future	8.9500	8.9140	102.5297	102.6852	0.00
22/08/2008	R201 On 06-November-08			Bond Future	9.2400	9.2030	101.1708	101.3203	1000.00
22/08/2008	R201 On 06-November-08			Bond Future	9.2400	9.2030	101.1708	101.3203	1000.00
22/08/2008	R201 On 06-November-08			Bond Future	9.2400	9.2030	101.1708	101.3203	1000.00
22/08/2008	R201 On 06-November-08			Bond Future	9.2400	9.2030	101.1708	101.3203	1000.00
22/08/2008	R201 On 06-November-08			Bond Future	9.2400	9.2030	101.1708	101.3203	1000.00
22/08/2008	R201 On 06-November-08			Bond Future	9.2400	9.2030	101.1708	101.3203	1000.00
22/08/2008	R201 On 06-November-08			Bond Future	9.2400	9.2030	101.1708	101.3203	1000.00
22/08/2008	R203 On 05-February-09			Bond Future	9.0300	8.9920	98.7889	98.9834	0.00
22/08/2008	R203 On 05-February-09			Bond Future	9.0300	8.9920	98.7889	98.9834	0.00
22/08/2008	R203 On 05-February-09			Bond Future	9.0300	8.9920	98.7889	98.9834	0.00
22/08/2008	R203 On 05-February-09			Bond Future	9.0300	8.9920	98.7889	98.9834	0.00
22/08/2008	R203 On 05-February-09			Bond Future	9.0300	8.9920	98.7889	98.9834	0.00
22/08/2008	R203 On 05-February-09			Bond Future	9.0300	8.9920	98.7889	98.9834	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
22/08/2008	R203 On 05-February-09			Bond Future	9.0300	8.9920	98.7889	98.9834	0.00
22/08/2008	R203 On 07-May-09			Bond Future	8.9000	8.8600	97.5381	97.7366	0.00
22/08/2008	R203 On 07-May-09			Bond Future	8.9000	8.8600	97.5381	97.7366	0.00
22/08/2008	R203 On 07-May-09			Bond Future	8.9000	8.8600	97.5381	97.7366	0.00
22/08/2008	R203 On 07-May-09			Bond Future	8.9000	8.8600	97.5381	97.7366	0.00
22/08/2008	R203 On 07-May-09			Bond Future	8.9000	8.8600	97.5381	97.7366	0.00
22/08/2008	R203 On 07-May-09			Bond Future	8.9000	8.8600	97.5381	97.7366	0.00
22/08/2008	R203 On 07-May-09			Bond Future	8.9000	8.8600	97.5381	97.7366	0.00
22/08/2008	R203 On 06-November-08			Bond Future	9.1600	9.1220	95.8733	96.0638	0.00
22/08/2008	R203 On 06-November-08			Bond Future	9.1600	9.1220	95.8733	96.0638	0.00
22/08/2008	R203 On 06-November-08			Bond Future	9.1600	9.1220	95.8733	96.0638	0.00
22/08/2008	R203 On 06-November-08			Bond Future	9.1600	9.1220	95.8733	96.0638	0.00
22/08/2008	R203 On 06-November-08			Bond Future	9.1600	9.1220	95.8733	96.0638	0.00
22/08/2008	R203 On 06-November-08			Bond Future	9.1600	9.1220	95.8733	96.0638	0.00
22/08/2008	R203 On 06-November-08			Bond Future	9.1600	9.1220	95.8733	96.0638	0.00
22/08/2008	R204 On 05-February-09			Bond Future	9.0100	8.9760	94.6009	94.8047	9.00
22/08/2008	R204 On 05-February-09			Bond Future	9.0100	8.9760	94.6009	94.8047	9.00
22/08/2008	R204 On 05-February-09			Bond Future	9.0100	8.9760	94.6009	94.8047	9.00
22/08/2008	R204 On 05-February-09			Bond Future	9.0100	8.9760	94.6009	94.8047	9.00
22/08/2008	R204 On 05-February-09			Bond Future	9.0100	8.9760	94.6009	94.8047	9.00
22/08/2008	R204 On 05-February-09			Bond Future	9.0100	8.9760	94.6009	94.8047	9.00
22/08/2008	R204 On 05-February-09			Bond Future	9.0100	8.9760	94.6009	94.8047	9.00
22/08/2008	R204 On 07-May-09			Bond Future	8.8900	8.8570	97.4283	97.6372	0.00
22/08/2008	R204 On 07-May-09			Bond Future	8.8900	8.8570	97.4283	97.6372	0.00
22/08/2008	R204 On 07-May-09			Bond Future	8.8900	8.8570	97.4283	97.6372	0.00
22/08/2008	R204 On 07-May-09			Bond Future	8.8900	8.8570	97.4283	97.6372	0.00
22/08/2008	R204 On 07-May-09			Bond Future	8.8900	8.8570	97.4283	97.6372	0.00
22/08/2008	R204 On 07-May-09			Bond Future	8.8900	8.8570	97.4283	97.6372	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
22/08/2008	R204 On 07-May-09			Bond Future	8.8900	8.8570	97.4283	97.6372	0.00
22/08/2008	R204 On 06-November-08			Bond Future	9.1300	9.0970	95.7591	95.9575	3126.00
22/08/2008	R204 On 06-November-08			Bond Future	9.1300	9.0970	95.7591	95.9575	3126.00
22/08/2008	R204 On 06-November-08			Bond Future	9.1300	9.0970	95.7591	95.9575	3126.00
22/08/2008	R204 On 06-November-08			Bond Future	9.1300	9.0970	95.7591	95.9575	3126.00
22/08/2008	R204 On 06-November-08			Bond Future	9.1300	9.0970	95.7591	95.9575	3126.00
22/08/2008	R204 On 06-November-08			Bond Future	9.1300	9.0970	95.7591	95.9575	3126.00
22/08/2008	R204 On 06-November-08			Bond Future	9.1300	9.0970	95.7591	95.9575	3126.00
22/08/2008	R206 On 05-February-09			Bond Future	9.0200	8.9890	94.5717	94.7036	0.00
22/08/2008	R206 On 05-February-09			Bond Future	9.0200	8.9890	94.5717	94.7036	0.00
22/08/2008	R206 On 05-February-09			Bond Future	9.0200	8.9890	94.5717	94.7036	0.00
22/08/2008	R206 On 05-February-09			Bond Future	9.0200	8.9890	94.5717	94.7036	0.00
22/08/2008	R206 On 05-February-09			Bond Future	9.0200	8.9890	94.5717	94.7036	0.00
22/08/2008	R206 On 05-February-09			Bond Future	9.0200	8.9890	94.5717	94.7036	0.00
22/08/2008	R206 On 05-February-09			Bond Future	9.0200	8.9890	94.5717	94.7036	0.00
22/08/2008	R206 On 07-May-09			Bond Future	8.8300	8.7930	97.3984	97.5336	0.00
22/08/2008	R206 On 07-May-09			Bond Future	8.8300	8.7930	97.3984	97.5336	0.00
22/08/2008	R206 On 07-May-09			Bond Future	8.8300	8.7930	97.3984	97.5336	0.00
22/08/2008	R206 On 07-May-09			Bond Future	8.8300	8.7930	97.3984	97.5336	0.00
22/08/2008	R206 On 07-May-09			Bond Future	8.8300	8.7930	97.3984	97.5336	0.00
22/08/2008	R206 On 07-May-09			Bond Future	8.8300	8.7930	97.3984	97.5336	0.00
22/08/2008	R206 On 07-May-09			Bond Future	8.8300	8.7930	97.3984	97.5336	0.00
22/08/2008	R206 On 06-November-08			Bond Future	9.2200	9.1870	95.4499	95.5777	610.00
22/08/2008	R206 On 06-November-08			Bond Future	9.2200	9.1870	95.4499	95.5777	610.00
22/08/2008	R206 On 06-November-08			Bond Future	9.2200	9.1870	95.4499	95.5777	610.00
22/08/2008	R206 On 06-November-08			Bond Future	9.2200	9.1870	95.4499	95.5777	610.00
22/08/2008	R206 On 06-November-08			Bond Future	9.2200	9.1870	95.4499	95.5777	610.00
22/08/2008	R206 On 06-November-08			Bond Future	9.2200	9.1870	95.4499	95.5777	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
22/08/2008	R206 On 06-November-08			Bond Future	9.2200	9.1870	95.4499	95.5777	610.00
22/08/2008	R207 On 05-February-09			Bond Future	9.0000	8.9690	88.4838	88.6923	0.00
22/08/2008	R207 On 05-February-09			Bond Future	9.0000	8.9690	88.4838	88.6923	0.00
22/08/2008	R207 On 05-February-09			Bond Future	9.0000	8.9690	88.4838	88.6923	0.00
22/08/2008	R207 On 05-February-09			Bond Future	9.0000	8.9690	88.4838	88.6923	0.00
22/08/2008	R207 On 05-February-09			Bond Future	9.0000	8.9690	88.4838	88.6923	0.00
22/08/2008	R207 On 05-February-09			Bond Future	9.0000	8.9690	88.4838	88.6923	0.00
22/08/2008	R207 On 05-February-09			Bond Future	9.0000	8.9690	88.4838	88.6923	0.00
22/08/2008	R207 On 07-May-09			Bond Future	8.9000	8.8620	91.1280	91.3423	0.00
22/08/2008	R207 On 07-May-09			Bond Future	8.9000	8.8620	91.1280	91.3423	0.00
22/08/2008	R207 On 07-May-09			Bond Future	8.9000	8.8620	91.1280	91.3423	0.00
22/08/2008	R207 On 07-May-09			Bond Future	8.9000	8.8620	91.1280	91.3423	0.00
22/08/2008	R207 On 07-May-09			Bond Future	8.9000	8.8620	91.1280	91.3423	0.00
22/08/2008	R207 On 07-May-09			Bond Future	8.9000	8.8620	91.1280	91.3423	0.00
22/08/2008	R207 On 07-May-09			Bond Future	8.9000	8.8620	91.1280	91.3423	0.00
22/08/2008	R207 On 06-November-08			Bond Future	9.1200	9.0830	89.4208	89.6231	0.00
22/08/2008	R207 On 06-November-08			Bond Future	9.1200	9.0830	89.4208	89.6231	0.00
22/08/2008	R207 On 06-November-08			Bond Future	9.1200	9.0830	89.4208	89.6231	0.00
22/08/2008	R207 On 06-November-08			Bond Future	9.1200	9.0830	89.4208	89.6231	0.00
22/08/2008	R207 On 06-November-08			Bond Future	9.1200	9.0830	89.4208	89.6231	0.00
22/08/2008	R207 On 06-November-08			Bond Future	9.1200	9.0830	89.4208	89.6231	0.00
22/08/2008	R207 On 06-November-08			Bond Future	9.1200	9.0830	89.4208	89.6231	0.00
22/08/2008	R209 On 05-February-09			Bond Future	8.5600	8.5120	78.0270	78.4643	0.00
22/08/2008	R209 On 05-February-09			Bond Future	8.5600	8.5120	78.0270	78.4643	0.00
22/08/2008	R209 On 05-February-09			Bond Future	8.5600	8.5120	78.0270	78.4643	0.00
22/08/2008	R209 On 05-February-09			Bond Future	8.5600	8.5120	78.0270	78.4643	0.00
22/08/2008	R209 On 05-February-09			Bond Future	8.5600	8.5120	78.0270	78.4643	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
22/08/2008	R209 On 05-February-09			Bond Future	8.5600	8.5120	78.0270	78.4643	0.00
22/08/2008	R209 On 05-February-09			Bond Future	8.5600	8.5120	78.0270	78.4643	0.00
22/08/2008	R209 On 07-May-09			Bond Future	8.4800	8.4310	77.1943	77.6460	0.00
22/08/2008	R209 On 07-May-09			Bond Future	8.4800	8.4310	77.1943	77.6460	0.00
22/08/2008	R209 On 07-May-09			Bond Future	8.4800	8.4310	77.1943	77.6460	0.00
22/08/2008	R209 On 07-May-09			Bond Future	8.4800	8.4310	77.1943	77.6460	0.00
22/08/2008	R209 On 07-May-09			Bond Future	8.4800	8.4310	77.1943	77.6460	0.00
22/08/2008	R209 On 07-May-09			Bond Future	8.4800	8.4310	77.1943	77.6460	0.00
22/08/2008	R209 On 07-May-09			Bond Future	8.4800	8.4310	77.1943	77.6460	0.00
22/08/2008	R209 On 06-November-08			Bond Future	8.6500	8.5950	75.7263	76.1492	6630.00
22/08/2008	R209 On 06-November-08			Bond Future	8.6500	8.5950	75.7263	76.1492	6630.00
22/08/2008	R209 On 06-November-08			Bond Future	8.6500	8.5950	75.7263	76.1492	6630.00
22/08/2008	R209 On 06-November-08			Bond Future	8.6500	8.5950	75.7263	76.1492	6630.00
22/08/2008	R209 On 06-November-08			Bond Future	8.6500	8.5950	75.7263	76.1492	6630.00
22/08/2008	R209 On 06-November-08			Bond Future	8.6500	8.5950	75.7263	76.1492	6630.00
22/08/2008	R209 On 06-November-08			Bond Future	8.6500	8.5950	75.7263	76.1492	6630.00
22/08/2008	TRT1 On 05-February-09			Index Future	276.1500	276.5830	276.1520	276.5830	0.00
22/08/2008	TRT1 On 05-February-09			Index Future	276.1500	276.5830	276.1520	276.5830	0.00
22/08/2008	TRT1 On 05-February-09			Index Future	276.1500	276.5830	276.1520	276.5830	0.00
22/08/2008	TRT1 On 05-February-09			Index Future	276.1500	276.5830	276.1520	276.5830	0.00
22/08/2008	TRT1 On 05-February-09			Index Future	276.1500	276.5830	276.1520	276.5830	0.00
22/08/2008	TRT1 On 05-February-09			Index Future	276.1500	276.5830	276.1520	276.5830	0.00
22/08/2008	TRT1 On 05-February-09			Index Future	276.1500	276.5830	276.1520	276.5830	0.00
22/08/2008	TRT1 On 07-May-09			Index Future	284.2300	284.6720	284.2310	284.6720	0.00
22/08/2008	TRT1 On 07-May-09			Index Future	284.2300	284.6720	284.2310	284.6720	0.00
22/08/2008	TRT1 On 07-May-09			Index Future	284.2300	284.6720	284.2310	284.6720	0.00
22/08/2008	TRT1 On 07-May-09			Index Future	284.2300	284.6720	284.2310	284.6720	0.00
22/08/2008	TRT1 On 07-May-09			Index Future	284.2300	284.6720	284.2310	284.6720	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
22/08/2008	TRT1 On 07-May-09			Index Future	284.2300	284.6720	284.2310	284.6720	0.00
22/08/2008	TRT1 On 07-May-09			Index Future	284.2300	284.6720	284.2310	284.6720	0.00
22/08/2008	TRT1 On 06-November-08			Index Future	268.1000	268.5130	268.0950	268.5130	300.00
22/08/2008	TRT1 On 06-November-08			Index Future	268.1000	268.5130	268.0950	268.5130	300.00
22/08/2008	TRT1 On 06-November-08			Index Future	268.1000	268.5130	268.0950	268.5130	300.00
22/08/2008	TRT1 On 06-November-08			Index Future	268.1000	268.5130	268.0950	268.5130	300.00
22/08/2008	TRT1 On 06-November-08			Index Future	268.1000	268.5130	268.0950	268.5130	300.00
22/08/2008	TRT1 On 06-November-08			Index Future	268.1000	268.5130	268.0950	268.5130	300.00
22/08/2008	TRT1 On 06-November-08			Index Future	268.1000	268.5130	268.0950	268.5130	300.00
22/08/2008	ZAAD On 16-March-09			Currency Future	6.8400	6.9530	6.8390	6.9530	310.00
22/08/2008	ZAAD On 16-March-09			Currency Future	6.8400	6.9530	6.8390	6.9530	310.00
22/08/2008	ZAAD On 16-March-09			Currency Future	6.8400	6.9530	6.8390	6.9530	310.00
22/08/2008	ZAAD On 16-March-09			Currency Future	6.8400	6.9530	6.8390	6.9530	310.00
22/08/2008	ZAAD On 16-March-09			Currency Future	6.8400	6.9530	6.8390	6.9530	310.00
22/08/2008	ZAAD On 16-March-09			Currency Future	6.8400	6.9530	6.8390	6.9530	310.00
22/08/2008	ZAAD On 16-March-09			Currency Future	6.8400	6.9530	6.8390	6.9530	310.00
22/08/2008	ZAAD On 15-September-08			Currency Future	6.6700	6.7856	6.6735	6.7856	2241.00
22/08/2008	ZAAD On 15-September-08			Currency Future	6.6700	6.7856	6.6735	6.7856	2241.00
22/08/2008	ZAAD On 15-September-08			Currency Future	6.6700	6.7856	6.6735	6.7856	2241.00
22/08/2008	ZAAD On 15-September-08			Currency Future	6.6700	6.7856	6.6735	6.7856	2241.00
22/08/2008	ZAAD On 15-September-08			Currency Future	6.6700	6.7856	6.6735	6.7856	2241.00
22/08/2008	ZAAD On 15-September-08			Currency Future	6.6700	6.7856	6.6735	6.7856	2241.00
22/08/2008	ZAAD On 15-September-08			Currency Future	6.6700	6.7856	6.6735	6.7856	2241.00
22/08/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8680	6.7543	6.8680	5318.00
22/08/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8680	6.7543	6.8680	5318.00
22/08/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8680	6.7543	6.8680	5318.00
22/08/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8680	6.7543	6.8680	5318.00
22/08/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8680	6.7543	6.8680	5318.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8680	6.7543	6.8680	5318.00
22/08/2008	ZAAD On 12-December-08			Currency Future	6.7500	6.8680	6.7543	6.8680	5318.00