



Derivatives Weekly Statistics Report

From 2008/09/15 To 2008/09/19

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2008	\$ / R On 16-March-09			Currency Future	8.2900	8.5459	8.2947	8.5459	26205.00
19/09/2008	\$ / R On 16-March-09			Currency Future	8.2900	8.5459	8.2947	8.5459	26205.00
19/09/2008	\$ / R On 16-March-09			Currency Future	8.2900	8.5459	8.2947	8.5459	26205.00
19/09/2008	\$ / R On 16-March-09			Currency Future	8.2900	8.5459	8.2947	8.5459	26205.00
19/09/2008	\$ / R On 16-March-09			Currency Future	8.2900	8.5459	8.2947	8.5459	26205.00
19/09/2008	\$ / R On 16-March-09			Currency Future	8.2900	8.5459	8.2947	8.5459	26205.00
19/09/2008	\$ / R On 16-March-09			Currency Future	8.2900	8.5459	8.2947	8.5459	26205.00
19/09/2008	\$ / R On 12-June-09			Currency Future	8.4600	8.7143	8.4553	8.7143	2092.00
19/09/2008	\$ / R On 12-June-09			Currency Future	8.4600	8.7143	8.4553	8.7143	2092.00
19/09/2008	\$ / R On 12-June-09			Currency Future	8.4600	8.7143	8.4553	8.7143	2092.00
19/09/2008	\$ / R On 12-June-09			Currency Future	8.4600	8.7143	8.4553	8.7143	2092.00
19/09/2008	\$ / R On 12-June-09			Currency Future	8.4600	8.7143	8.4553	8.7143	2092.00
19/09/2008	\$ / R On 12-June-09			Currency Future	8.4600	8.7143	8.4553	8.7143	2092.00
19/09/2008	\$ / R On 12-June-09			Currency Future	8.4600	8.7143	8.4553	8.7143	2092.00
19/09/2008	\$ / R On 12-December-08			Currency Future	8.1200	8.3714	8.1245	8.3714	231571.00
19/09/2008	\$ / R On 12-December-08			Currency Future	8.1200	8.3714	8.1245	8.3714	231571.00
19/09/2008	\$ / R On 12-December-08			Currency Future	8.1200	8.3714	8.1245	8.3714	231571.00
19/09/2008	\$ / R On 12-December-08			Currency Future	8.1200	8.3714	8.1245	8.3714	231571.00
19/09/2008	\$ / R On 12-December-08			Currency Future	8.1200	8.3714	8.1245	8.3714	231571.00
19/09/2008	\$ / R On 12-December-08			Currency Future	8.1200	8.3714	8.1245	8.3714	231571.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2008	\$ / R On 12-December-08			Currency Future	8.1200	8.3714	8.1245	8.3714	231571.00
19/09/2008	£ / R On 16-March-09			Currency Future	15.0300	15.3857	15.0315	15.3857	12049.00
19/09/2008	£ / R On 16-March-09			Currency Future	15.0300	15.3857	15.0315	15.3857	12049.00
19/09/2008	£ / R On 16-March-09			Currency Future	15.0300	15.3857	15.0315	15.3857	12049.00
19/09/2008	£ / R On 16-March-09			Currency Future	15.0300	15.3857	15.0315	15.3857	12049.00
19/09/2008	£ / R On 16-March-09			Currency Future	15.0300	15.3857	15.0315	15.3857	12049.00
19/09/2008	£ / R On 16-March-09			Currency Future	15.0300	15.3857	15.0315	15.3857	12049.00
19/09/2008	£ / R On 16-March-09			Currency Future	15.0300	15.3857	15.0315	15.3857	12049.00
19/09/2008	£ / R On 12-June-09			Currency Future	15.2400	15.6054	15.2423	15.6054	0.00
19/09/2008	£ / R On 12-June-09			Currency Future	15.2400	15.6054	15.2423	15.6054	0.00
19/09/2008	£ / R On 12-June-09			Currency Future	15.2400	15.6054	15.2423	15.6054	0.00
19/09/2008	£ / R On 12-June-09			Currency Future	15.2400	15.6054	15.2423	15.6054	0.00
19/09/2008	£ / R On 12-June-09			Currency Future	15.2400	15.6054	15.2423	15.6054	0.00
19/09/2008	£ / R On 12-June-09			Currency Future	15.2400	15.6054	15.2423	15.6054	0.00
19/09/2008	£ / R On 12-June-09			Currency Future	15.2400	15.6054	15.2423	15.6054	0.00
19/09/2008	£ / R On 12-December-08			Currency Future	14.8100	15.1693	14.8098	15.1693	15995.00
19/09/2008	£ / R On 12-December-08			Currency Future	14.8100	15.1693	14.8098	15.1693	15995.00
19/09/2008	£ / R On 12-December-08			Currency Future	14.8100	15.1693	14.8098	15.1693	15995.00
19/09/2008	£ / R On 12-December-08			Currency Future	14.8100	15.1693	14.8098	15.1693	15995.00
19/09/2008	£ / R On 12-December-08			Currency Future	14.8100	15.1693	14.8098	15.1693	15995.00
19/09/2008	£ / R On 12-December-08			Currency Future	14.8100	15.1693	14.8098	15.1693	15995.00
19/09/2008	£ / R On 12-December-08			Currency Future	14.8100	15.1693	14.8098	15.1693	15995.00
19/09/2008	€ / R On 16-March-09			Currency Future	11.8900	12.2528	11.8866	12.2528	12810.00
19/09/2008	€ / R On 16-March-09			Currency Future	11.8900	12.2528	11.8866	12.2528	12810.00
19/09/2008	€ / R On 16-March-09			Currency Future	11.8900	12.2528	11.8866	12.2528	12810.00
19/09/2008	€ / R On 16-March-09			Currency Future	11.8900	12.2528	11.8866	12.2528	12810.00
19/09/2008	€ / R On 16-March-09			Currency Future	11.8900	12.2528	11.8866	12.2528	12810.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2008	€ / R On 16-March-09			Currency Future	11.8900	12.2528	11.8866	12.2528	12810.00
19/09/2008	€ / R On 16-March-09			Currency Future	11.8900	12.2528	11.8866	12.2528	12810.00
19/09/2008	€ / R On 12-June-09			Currency Future	12.0700	12.4369	12.0690	12.4369	40.00
19/09/2008	€ / R On 12-June-09			Currency Future	12.0700	12.4369	12.0690	12.4369	40.00
19/09/2008	€ / R On 12-June-09			Currency Future	12.0700	12.4369	12.0690	12.4369	40.00
19/09/2008	€ / R On 12-June-09			Currency Future	12.0700	12.4369	12.0690	12.4369	40.00
19/09/2008	€ / R On 12-June-09			Currency Future	12.0700	12.4369	12.0690	12.4369	40.00
19/09/2008	€ / R On 12-June-09			Currency Future	12.0700	12.4369	12.0690	12.4369	40.00
19/09/2008	€ / R On 12-June-09			Currency Future	12.0700	12.4369	12.0690	12.4369	40.00
19/09/2008	€ / R On 12-December-08			Currency Future	11.6900	12.0461	11.6903	12.0461	42743.00
19/09/2008	€ / R On 12-December-08			Currency Future	11.6900	12.0461	11.6903	12.0461	42743.00
19/09/2008	€ / R On 12-December-08			Currency Future	11.6900	12.0461	11.6903	12.0461	42743.00
19/09/2008	€ / R On 12-December-08			Currency Future	11.6900	12.0461	11.6903	12.0461	42743.00
19/09/2008	€ / R On 12-December-08			Currency Future	11.6900	12.0461	11.6903	12.0461	42743.00
19/09/2008	€ / R On 12-December-08			Currency Future	11.6900	12.0461	11.6903	12.0461	42743.00
19/09/2008	€ / R On 12-December-08			Currency Future	11.6900	12.0461	11.6903	12.0461	42743.00
19/09/2008	ALBI On 05-February-09			Index Future	281.1500	280.1840	281.1480	280.1840	0.00
19/09/2008	ALBI On 05-February-09			Index Future	281.1500	280.1840	281.1480	280.1840	0.00
19/09/2008	ALBI On 05-February-09			Index Future	281.1500	280.1840	281.1480	280.1840	0.00
19/09/2008	ALBI On 05-February-09			Index Future	281.1500	280.1840	281.1480	280.1840	0.00
19/09/2008	ALBI On 05-February-09			Index Future	281.1500	280.1840	281.1480	280.1840	0.00
19/09/2008	ALBI On 05-February-09			Index Future	281.1500	280.1840	281.1480	280.1840	0.00
19/09/2008	ALBI On 05-February-09			Index Future	281.1500	280.1840	281.1480	280.1840	0.00
19/09/2008	ALBI On 07-May-09			Index Future	285.0600	285.2490	285.0640	285.2490	0.00
19/09/2008	ALBI On 07-May-09			Index Future	285.0600	285.2490	285.0640	285.2490	0.00
19/09/2008	ALBI On 07-May-09			Index Future	285.0600	285.2490	285.0640	285.2490	0.00
19/09/2008	ALBI On 07-May-09			Index Future	285.0600	285.2490	285.0640	285.2490	0.00
19/09/2008	ALBI On 07-May-09			Index Future	285.0600	285.2490	285.0640	285.2490	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
19/09/2008	ALBI On 07-May-09			Index Future	285.0600	285.2490	285.0640	285.2490	0.00
19/09/2008	ALBI On 07-May-09			Index Future	285.0600	285.2490	285.0640	285.2490	0.00
19/09/2008	ALBI On 06-November-08			Index Future	272.9000	271.9630	272.8990	271.9630	603.00
19/09/2008	ALBI On 06-November-08			Index Future	272.9000	271.9630	272.8990	271.9630	603.00
19/09/2008	ALBI On 06-November-08			Index Future	272.9000	271.9630	272.8990	271.9630	603.00
19/09/2008	ALBI On 06-November-08			Index Future	272.9000	271.9630	272.8990	271.9630	603.00
19/09/2008	ALBI On 06-November-08			Index Future	272.9000	271.9630	272.8990	271.9630	603.00
19/09/2008	ALBI On 06-November-08			Index Future	272.9000	271.9630	272.8990	271.9630	603.00
19/09/2008	ALBI On 06-November-08			Index Future	272.9000	271.9630	272.8990	271.9630	603.00
19/09/2008	CRD1 On 05-February-09			Index Future	118.6700	118.3800	118.6660	118.3800	0.00
19/09/2008	CRD1 On 05-February-09			Index Future	118.6700	118.3800	118.6660	118.3800	0.00
19/09/2008	CRD1 On 05-February-09			Index Future	118.6700	118.3800	118.6660	118.3800	0.00
19/09/2008	CRD1 On 05-February-09			Index Future	118.6700	118.3800	118.6660	118.3800	0.00
19/09/2008	CRD1 On 05-February-09			Index Future	118.6700	118.3800	118.6660	118.3800	0.00
19/09/2008	CRD1 On 05-February-09			Index Future	118.6700	118.3800	118.6660	118.3800	0.00
19/09/2008	CRD1 On 05-February-09			Index Future	118.6700	118.3800	118.6660	118.3800	0.00
19/09/2008	CRD1 On 07-May-09			Index Future	122.1100	121.8110	122.1050	121.8110	0.00
19/09/2008	CRD1 On 07-May-09			Index Future	122.1100	121.8110	122.1050	121.8110	0.00
19/09/2008	CRD1 On 07-May-09			Index Future	122.1100	121.8110	122.1050	121.8110	0.00
19/09/2008	CRD1 On 07-May-09			Index Future	122.1100	121.8110	122.1050	121.8110	0.00
19/09/2008	CRD1 On 07-May-09			Index Future	122.1100	121.8110	122.1050	121.8110	0.00
19/09/2008	CRD1 On 07-May-09			Index Future	122.1100	121.8110	122.1050	121.8110	0.00
19/09/2008	CRD1 On 07-May-09			Index Future	122.1100	121.8110	122.1050	121.8110	0.00
19/09/2008	CRD1 On 06-November-08			Index Future	115.2700	114.9910	115.2680	114.9910	6.00
19/09/2008	CRD1 On 06-November-08			Index Future	115.2700	114.9910	115.2680	114.9910	6.00
19/09/2008	CRD1 On 06-November-08			Index Future	115.2700	114.9910	115.2680	114.9910	6.00
19/09/2008	CRD1 On 06-November-08			Index Future	115.2700	114.9910	115.2680	114.9910	6.00
19/09/2008	CRD1 On 06-November-08			Index Future	115.2700	114.9910	115.2680	114.9910	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
19/09/2008	CRD1 On 06-November-08			Index Future	115.2700	114.9910	115.2680	114.9910	6.00
19/09/2008	CRD1 On 06-November-08			Index Future	115.2700	114.9910	115.2680	114.9910	6.00
19/09/2008	GOVI On 05-February-09			jGovi	282.8100	281.9170	282.8125	281.9170	254.00
19/09/2008	GOVI On 05-February-09			jGovi	282.8100	281.9170	282.8125	281.9170	254.00
19/09/2008	GOVI On 05-February-09			jGovi	282.8100	281.9170	282.8125	281.9170	254.00
19/09/2008	GOVI On 05-February-09			jGovi	282.8100	281.9170	282.8125	281.9170	254.00
19/09/2008	GOVI On 05-February-09			jGovi	282.8100	281.9170	282.8125	281.9170	254.00
19/09/2008	GOVI On 05-February-09			jGovi	282.8100	281.9170	282.8125	281.9170	254.00
19/09/2008	GOVI On 07-May-09			jGovi	291.0100	290.0870	291.0095	290.0870	0.00
19/09/2008	GOVI On 07-May-09			jGovi	291.0100	290.0870	291.0095	290.0870	0.00
19/09/2008	GOVI On 07-May-09			jGovi	291.0100	290.0870	291.0095	290.0870	0.00
19/09/2008	GOVI On 07-May-09			jGovi	291.0100	290.0870	291.0095	290.0870	0.00
19/09/2008	GOVI On 07-May-09			jGovi	291.0100	290.0870	291.0095	290.0870	0.00
19/09/2008	GOVI On 07-May-09			jGovi	291.0100	290.0870	291.0095	290.0870	0.00
19/09/2008	GOVI On 07-May-09			jGovi	291.0100	290.0870	291.0095	290.0870	0.00
19/09/2008	GOVI On 06-November-08			jGovi	274.7100	273.8455	274.7145	273.8455	150.00
19/09/2008	GOVI On 06-November-08			jGovi	274.7100	273.8455	274.7145	273.8455	150.00
19/09/2008	GOVI On 06-November-08			jGovi	274.7100	273.8455	274.7145	273.8455	150.00
19/09/2008	GOVI On 06-November-08			jGovi	274.7100	273.8455	274.7145	273.8455	150.00
19/09/2008	GOVI On 06-November-08			jGovi	274.7100	273.8455	274.7145	273.8455	150.00
19/09/2008	GOVI On 06-November-08			jGovi	274.7100	273.8455	274.7145	273.8455	150.00
19/09/2008	GOVI On 06-November-08			jGovi	274.7100	273.8455	274.7145	273.8455	150.00
19/09/2008	ILBI On 05-February-09			Index Future	337.3900	336.9920	337.3900	336.9920	0.00
19/09/2008	ILBI On 05-February-09			Index Future	337.3900	336.9920	337.3900	336.9920	0.00
19/09/2008	ILBI On 05-February-09			Index Future	337.3900	336.9920	337.3900	336.9920	0.00
19/09/2008	ILBI On 05-February-09			Index Future	337.3900	336.9920	337.3900	336.9920	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
19/09/2008	ILBI On 05-February-09			Index Future	337.3900	336.9920	337.3900	336.9920	0.00
19/09/2008	ILBI On 05-February-09			Index Future	337.3900	336.9920	337.3900	336.9920	0.00
19/09/2008	ILBI On 05-February-09			Index Future	337.3900	336.9920	337.3900	336.9920	0.00
19/09/2008	ILBI On 07-May-09			Index Future	346.2800	346.5060	346.2820	346.5060	0.00
19/09/2008	ILBI On 07-May-09			Index Future	346.2800	346.5060	346.2820	346.5060	0.00
19/09/2008	ILBI On 07-May-09			Index Future	346.2800	346.5060	346.2820	346.5060	0.00
19/09/2008	ILBI On 07-May-09			Index Future	346.2800	346.5060	346.2820	346.5060	0.00
19/09/2008	ILBI On 07-May-09			Index Future	346.2800	346.5060	346.2820	346.5060	0.00
19/09/2008	ILBI On 07-May-09			Index Future	346.2800	346.5060	346.2820	346.5060	0.00
19/09/2008	ILBI On 07-May-09			Index Future	346.2800	346.5060	346.2820	346.5060	0.00
19/09/2008	ILBI On 06-November-08			Index Future	327.8500	327.4680	327.8530	327.4680	1.00
19/09/2008	ILBI On 06-November-08			Index Future	327.8500	327.4680	327.8530	327.4680	1.00
19/09/2008	ILBI On 06-November-08			Index Future	327.8500	327.4680	327.8530	327.4680	1.00
19/09/2008	ILBI On 06-November-08			Index Future	327.8500	327.4680	327.8530	327.4680	1.00
19/09/2008	ILBI On 06-November-08			Index Future	327.8500	327.4680	327.8530	327.4680	1.00
19/09/2008	ILBI On 06-November-08			Index Future	327.8500	327.4680	327.8530	327.4680	1.00
19/09/2008	J153 On 31-August-10			jSwap	10.8300	10.8180	0.0584	0.0583	0.00
19/09/2008	J153 On 31-August-10			jSwap	10.8300	10.8180	0.0584	0.0583	0.00
19/09/2008	J153 On 31-August-10			jSwap	10.8300	10.8180	0.0584	0.0583	0.00
19/09/2008	J153 On 31-August-10			jSwap	10.8300	10.8180	0.0584	0.0583	0.00
19/09/2008	J153 On 31-August-10			jSwap	10.8300	10.8180	0.0584	0.0583	0.00
19/09/2008	J153 On 31-August-10			jSwap	10.8300	10.8180	0.0584	0.0583	0.00
19/09/2008	J153 On 31-August-10			jSwap	10.8300	10.8180	0.0584	0.0583	0.00
19/09/2008	J157 On 15-September-15			jSwap	9.7100	9.7100	0.0229	0.0228	0.00
19/09/2008	J157 On 15-September-15			jSwap	9.7100	9.7100	0.0229	0.0228	0.00
19/09/2008	J157 On 15-September-15			jSwap	9.7100	9.7100	0.0229	0.0228	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
19/09/2008	J157 On 15-September-15			jSwap	9.7100	9.7100	0.0229	0.0228	0.00
19/09/2008	J157 On 15-September-15			jSwap	9.7100	9.7100	0.0229	0.0228	0.00
19/09/2008	J157 On 15-September-15			jSwap	9.7100	9.7100	0.0229	0.0228	0.00
19/09/2008	J157 On 15-September-15			jSwap	9.7100	9.7100	0.0229	0.0228	0.00
19/09/2008	J186 On 21-December-26			jSwap	8.9600	8.9610	0.1313	0.1312	0.00
19/09/2008	J186 On 21-December-26			jSwap	8.9600	8.9610	0.1313	0.1312	0.00
19/09/2008	J186 On 21-December-26			jSwap	8.9600	8.9610	0.1313	0.1312	0.00
19/09/2008	J186 On 21-December-26			jSwap	8.9600	8.9610	0.1313	0.1312	0.00
19/09/2008	J186 On 21-December-26			jSwap	8.9600	8.9610	0.1313	0.1312	0.00
19/09/2008	J186 On 21-December-26			jSwap	8.9600	8.9610	0.1313	0.1312	0.00
19/09/2008	J186 On 21-December-26			jSwap	8.9600	8.9610	0.1313	0.1312	0.00
19/09/2008	J201 On 22-December-14			jSwap	9.9200	9.9140	0.1157	0.1155	0.00
19/09/2008	J201 On 22-December-14			jSwap	9.9200	9.9140	0.1157	0.1155	0.00
19/09/2008	J201 On 22-December-14			jSwap	9.9200	9.9140	0.1157	0.1155	0.00
19/09/2008	J201 On 22-December-14			jSwap	9.9200	9.9140	0.1157	0.1155	0.00
19/09/2008	J201 On 22-December-14			jSwap	9.9200	9.9140	0.1157	0.1155	0.00
19/09/2008	J201 On 22-December-14			jSwap	9.9200	9.9140	0.1157	0.1155	0.00
19/09/2008	J201 On 22-December-14			jSwap	9.9200	9.9140	0.1157	0.1155	0.00
19/09/2008	J203 On 15-September-17			jSwap	9.5600	9.5550	0.1211	0.1210	0.00
19/09/2008	J203 On 15-September-17			jSwap	9.5600	9.5550	0.1211	0.1210	0.00
19/09/2008	J203 On 15-September-17			jSwap	9.5600	9.5550	0.1211	0.1210	0.00
19/09/2008	J203 On 15-September-17			jSwap	9.5600	9.5550	0.1211	0.1210	0.00
19/09/2008	J203 On 15-September-17			jSwap	9.5600	9.5550	0.1211	0.1210	0.00
19/09/2008	J203 On 15-September-17			jSwap	9.5600	9.5550	0.1211	0.1210	0.00
19/09/2008	J203 On 15-September-17			jSwap	9.5600	9.5550	0.1211	0.1210	0.00
19/09/2008	J204 On 21-December-18			jSwap	9.5700	9.5690	0.1373	0.1372	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
19/09/2008	JFRA On 07-May-09			JFra	11.0300	11.0260	0.0268	0.0267	0.00
19/09/2008	JFRA On 07-May-09			JFra	11.0300	11.0260	0.0268	0.0267	0.00
19/09/2008	JFRA On 07-May-09			JFra	11.0300	11.0260	0.0268	0.0267	0.00
19/09/2008	JFRA On 07-May-09			JFra	11.0300	11.0260	0.0268	0.0267	0.00
19/09/2008	JFRA On 07-May-09			JFra	11.0300	11.0260	0.0268	0.0267	0.00
19/09/2008	JFRA On 07-May-09			JFra	11.0300	11.0260	0.0268	0.0267	0.00
19/09/2008	JFRA On 07-May-09			JFra	11.0300	11.0260	0.0268	0.0267	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-August-09			JFra	10.2600	10.2390	0.0249	0.0249	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 06-November-08			JFra	11.9300	11.9250	0.0289	0.0289	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	0.00
19/09/2008	JFRA On 05-November-09			JFra	10.1200	10.1000	0.0246	0.0246	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
19/09/2008	JN02 On 05-February-09			jNote	10.1000	10.0960	0.1798	0.1797	0.00
19/09/2008	JN02 On 05-February-09			jNote	10.1000	10.0960	0.1798	0.1797	0.00
19/09/2008	JN02 On 05-February-09			jNote	10.1000	10.0960	0.1798	0.1797	0.00
19/09/2008	JN02 On 05-February-09			jNote	10.1000	10.0960	0.1798	0.1797	0.00
19/09/2008	JN02 On 05-February-09			jNote	10.1000	10.0960	0.1798	0.1797	0.00
19/09/2008	JN02 On 05-February-09			jNote	10.1000	10.0960	0.1798	0.1797	0.00
19/09/2008	JN02 On 05-February-09			jNote	10.1000	10.0960	0.1798	0.1797	0.00
19/09/2008	JN02 On 07-May-09			jNote	9.8100	9.8050	0.1753	0.1752	0.00
19/09/2008	JN02 On 07-May-09			jNote	9.8100	9.8050	0.1753	0.1752	0.00
19/09/2008	JN02 On 07-May-09			jNote	9.8100	9.8050	0.1753	0.1752	0.00
19/09/2008	JN02 On 07-May-09			jNote	9.8100	9.8050	0.1753	0.1752	0.00
19/09/2008	JN02 On 07-May-09			jNote	9.8100	9.8050	0.1753	0.1752	0.00
19/09/2008	JN02 On 07-May-09			jNote	9.8100	9.8050	0.1753	0.1752	0.00
19/09/2008	JN02 On 07-May-09			jNote	9.8100	9.8050	0.1753	0.1752	0.00
19/09/2008	JN02 On 06-November-08			jNote	10.4400	10.4320	0.1849	0.1848	0.00
19/09/2008	JN02 On 06-November-08			jNote	10.4400	10.4320	0.1849	0.1848	0.00
19/09/2008	JN02 On 06-November-08			jNote	10.4400	10.4320	0.1849	0.1848	0.00
19/09/2008	JN02 On 06-November-08			jNote	10.4400	10.4320	0.1849	0.1848	0.00
19/09/2008	JN02 On 06-November-08			jNote	10.4400	10.4320	0.1849	0.1848	0.00
19/09/2008	JN02 On 06-November-08			jNote	10.4400	10.4320	0.1849	0.1848	0.00
19/09/2008	JN02 On 06-November-08			jNote	10.4400	10.4320	0.1849	0.1848	0.00
19/09/2008	JN05 On 05-February-09			jNote	9.5400	9.5340	0.3736	0.3736	0.00
19/09/2008	JN05 On 05-February-09			jNote	9.5400	9.5340	0.3736	0.3736	0.00
19/09/2008	JN05 On 05-February-09			jNote	9.5400	9.5340	0.3736	0.3736	0.00
19/09/2008	JN05 On 05-February-09			jNote	9.5400	9.5340	0.3736	0.3736	0.00
19/09/2008	JN05 On 05-February-09			jNote	9.5400	9.5340	0.3736	0.3736	0.00
19/09/2008	JN05 On 05-February-09			jNote	9.5400	9.5340	0.3736	0.3736	0.00
19/09/2008	JN05 On 05-February-09			jNote	9.5400	9.5340	0.3736	0.3736	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
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-May-09			jNote	9.3900	9.3880	0.3687	0.3686	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN05 On 07-November-08			jNote	9.5000	9.5610	0.3561	0.3580	0.00
19/09/2008	JN10 On 05-February-09			jNote	9.1900	9.1830	0.5910	0.5910	0.00
19/09/2008	JN10 On 05-February-09			jNote	9.1900	9.1830	0.5910	0.5910	0.00
19/09/2008	JN10 On 05-February-09			jNote	9.1900	9.1830	0.5910	0.5910	0.00
19/09/2008	JN10 On 05-February-09			jNote	9.1900	9.1830	0.5910	0.5910	0.00
19/09/2008	JN10 On 05-February-09			jNote	9.1900	9.1830	0.5910	0.5910	0.00
19/09/2008	JN10 On 05-February-09			jNote	9.1900	9.1830	0.5910	0.5910	0.00
19/09/2008	JN10 On 05-February-09			jNote	9.1900	9.1830	0.5910	0.5910	0.00
19/09/2008	JN10 On 07-May-09			jNote	9.0800	9.0770	0.5869	0.5869	0.00
19/09/2008	JN10 On 07-May-09			jNote	9.0800	9.0770	0.5869	0.5869	0.00
19/09/2008	JN10 On 07-May-09			jNote	9.0800	9.0770	0.5869	0.5869	0.00
19/09/2008	JN10 On 07-May-09			jNote	9.0800	9.0770	0.5869	0.5869	0.00
19/09/2008	JN10 On 07-May-09			jNote	9.0800	9.0770	0.5869	0.5869	0.00
19/09/2008	JN10 On 07-May-09			jNote	9.0800	9.0770	0.5869	0.5869	0.00
19/09/2008	JN10 On 07-May-09			jNote	9.0800	9.0770	0.5869	0.5869	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
19/09/2008	JN10 On 07-November-08			jNote	9.1200	9.1720	0.5784	0.5801	0.00
19/09/2008	JN10 On 07-November-08			jNote	9.1200	9.1720	0.5784	0.5801	0.00
19/09/2008	JN10 On 07-November-08			jNote	9.1200	9.1720	0.5784	0.5801	0.00
19/09/2008	JN10 On 07-November-08			jNote	9.1200	9.1720	0.5784	0.5801	0.00
19/09/2008	JN10 On 07-November-08			jNote	9.1200	9.1720	0.5784	0.5801	0.00
19/09/2008	JN10 On 07-November-08			jNote	9.1200	9.1720	0.5784	0.5801	0.00
19/09/2008	JN10 On 07-November-08			jNote	9.1200	9.1720	0.5784	0.5801	0.00
19/09/2008	JROD On 30-September-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
19/09/2008	JROD On 30-September-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
19/09/2008	JROD On 30-September-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
19/09/2008	JROD On 30-September-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
19/09/2008	JROD On 30-September-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
19/09/2008	JROD On 30-September-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
19/09/2008	JROD On 30-September-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
19/09/2008	JROD On 31-October-08			jRod	11.8800	11.8820	0.0106	0.0100	0.00
19/09/2008	JROD On 31-October-08			jRod	11.8800	11.8820	0.0106	0.0100	0.00
19/09/2008	JROD On 31-October-08			jRod	11.8800	11.8820	0.0106	0.0100	0.00
19/09/2008	JROD On 31-October-08			jRod	11.8800	11.8820	0.0106	0.0100	0.00
19/09/2008	JROD On 31-October-08			jRod	11.8800	11.8820	0.0106	0.0100	0.00
19/09/2008	JROD On 31-October-08			jRod	11.8800	11.8820	0.0106	0.0100	0.00
19/09/2008	JROD On 31-October-08			jRod	11.8800	11.8820	0.0106	0.0100	0.00
19/09/2008	JROD On 28-November-08			jRod	12.0100	12.0130	0.0107	0.0101	0.00
19/09/2008	JROD On 28-November-08			jRod	12.0100	12.0130	0.0107	0.0101	0.00
19/09/2008	JROD On 28-November-08			jRod	12.0100	12.0130	0.0107	0.0101	0.00
19/09/2008	JROD On 28-November-08			jRod	12.0100	12.0130	0.0107	0.0101	0.00
19/09/2008	JROD On 28-November-08			jRod	12.0100	12.0130	0.0107	0.0101	0.00
19/09/2008	JROD On 28-November-08			jRod	12.0100	12.0130	0.0107	0.0101	0.00
19/09/2008	JROD On 28-November-08			jRod	12.0100	12.0130	0.0107	0.0101	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
19/09/2008	JROD On 31-December-08			jRod	11.9800	11.9860	0.0206	0.0200	0.00
19/09/2008	JROD On 31-December-08			jRod	11.9800	11.9860	0.0206	0.0200	0.00
19/09/2008	JROD On 31-December-08			jRod	11.9800	11.9860	0.0206	0.0200	0.00
19/09/2008	JROD On 31-December-08			jRod	11.9800	11.9860	0.0206	0.0200	0.00
19/09/2008	JROD On 31-December-08			jRod	11.9800	11.9860	0.0206	0.0200	0.00
19/09/2008	JROD On 31-December-08			jRod	11.9800	11.9860	0.0206	0.0200	0.00
19/09/2008	JROD On 31-December-08			jRod	11.9800	11.9860	0.0206	0.0200	0.00
19/09/2008	OTH1 On 05-February-09			Index Future	270.8800	269.6350	270.8840	269.6350	0.00
19/09/2008	OTH1 On 05-February-09			Index Future	270.8800	269.6350	270.8840	269.6350	0.00
19/09/2008	OTH1 On 05-February-09			Index Future	270.8800	269.6350	270.8840	269.6350	0.00
19/09/2008	OTH1 On 05-February-09			Index Future	270.8800	269.6350	270.8840	269.6350	0.00
19/09/2008	OTH1 On 05-February-09			Index Future	270.8800	269.6350	270.8840	269.6350	0.00
19/09/2008	OTH1 On 05-February-09			Index Future	270.8800	269.6350	270.8840	269.6350	0.00
19/09/2008	OTH1 On 05-February-09			Index Future	270.8800	269.6350	270.8840	269.6350	0.00
19/09/2008	OTH1 On 07-May-09			Index Future	278.7400	277.4490	278.7350	277.4490	0.00
19/09/2008	OTH1 On 07-May-09			Index Future	278.7400	277.4490	278.7350	277.4490	0.00
19/09/2008	OTH1 On 07-May-09			Index Future	278.7400	277.4490	278.7350	277.4490	0.00
19/09/2008	OTH1 On 07-May-09			Index Future	278.7400	277.4490	278.7350	277.4490	0.00
19/09/2008	OTH1 On 07-May-09			Index Future	278.7400	277.4490	278.7350	277.4490	0.00
19/09/2008	OTH1 On 07-May-09			Index Future	278.7400	277.4490	278.7350	277.4490	0.00
19/09/2008	OTH1 On 07-May-09			Index Future	278.7400	277.4490	278.7350	277.4490	0.00
19/09/2008	OTH1 On 06-November-08			Index Future	263.1300	261.9150	263.1270	261.9150	9.00
19/09/2008	OTH1 On 06-November-08			Index Future	263.1300	261.9150	263.1270	261.9150	9.00
19/09/2008	OTH1 On 06-November-08			Index Future	263.1300	261.9150	263.1270	261.9150	9.00
19/09/2008	OTH1 On 06-November-08			Index Future	263.1300	261.9150	263.1270	261.9150	9.00
19/09/2008	OTH1 On 06-November-08			Index Future	263.1300	261.9150	263.1270	261.9150	9.00
19/09/2008	OTH1 On 06-November-08			Index Future	263.1300	261.9150	263.1270	261.9150	9.00
19/09/2008	OTH1 On 06-November-08			Index Future	263.1300	261.9150	263.1270	261.9150	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
19/09/2008	R153 On 05-February-09			Bond Future	9.1000	9.1830	111.3645	111.2396	3.00
19/09/2008	R153 On 05-February-09			Bond Future	9.1000	9.1830	111.3645	111.2396	3.00
19/09/2008	R153 On 05-February-09			Bond Future	9.1000	9.1830	111.3645	111.2396	3.00
19/09/2008	R153 On 05-February-09			Bond Future	9.1000	9.1830	111.3645	111.2396	3.00
19/09/2008	R153 On 05-February-09			Bond Future	9.1000	9.1830	111.3645	111.2396	3.00
19/09/2008	R153 On 05-February-09			Bond Future	9.1000	9.1830	111.3645	111.2396	3.00
19/09/2008	R153 On 05-February-09			Bond Future	9.1000	9.1830	111.3645	111.2396	3.00
19/09/2008	R153 On 07-May-09			Bond Future	8.5500	8.6500	107.9251	107.7944	0.00
19/09/2008	R153 On 07-May-09			Bond Future	8.5500	8.6500	107.9251	107.7944	0.00
19/09/2008	R153 On 07-May-09			Bond Future	8.5500	8.6500	107.9251	107.7944	0.00
19/09/2008	R153 On 07-May-09			Bond Future	8.5500	8.6500	107.9251	107.7944	0.00
19/09/2008	R153 On 07-May-09			Bond Future	8.5500	8.6500	107.9251	107.7944	0.00
19/09/2008	R153 On 07-May-09			Bond Future	8.5500	8.6500	107.9251	107.7944	0.00
19/09/2008	R153 On 07-May-09			Bond Future	8.5500	8.6500	107.9251	107.7944	0.00
19/09/2008	R153 On 06-November-08			Bond Future	9.5200	9.5870	108.1958	108.0746	8722.00
19/09/2008	R153 On 06-November-08			Bond Future	9.5200	9.5870	108.1958	108.0746	8722.00
19/09/2008	R153 On 06-November-08			Bond Future	9.5200	9.5870	108.1958	108.0746	8722.00
19/09/2008	R153 On 06-November-08			Bond Future	9.5200	9.5870	108.1958	108.0746	8722.00
19/09/2008	R153 On 06-November-08			Bond Future	9.5200	9.5870	108.1958	108.0746	8722.00
19/09/2008	R153 On 06-November-08			Bond Future	9.5200	9.5870	108.1958	108.0746	8722.00
19/09/2008	R153 On 06-November-08			Bond Future	9.5200	9.5870	108.1958	108.0746	8722.00
19/09/2008	R157 On 05-February-09			Bond Future	8.7900	8.8630	128.6927	128.2759	5094.00
19/09/2008	R157 On 05-February-09			Bond Future	8.7900	8.8630	128.6927	128.2759	5094.00
19/09/2008	R157 On 05-February-09			Bond Future	8.7900	8.8630	128.6927	128.2759	5094.00
19/09/2008	R157 On 05-February-09			Bond Future	8.7900	8.8630	128.6927	128.2759	5094.00
19/09/2008	R157 On 05-February-09			Bond Future	8.7900	8.8630	128.6927	128.2759	5094.00
19/09/2008	R157 On 05-February-09			Bond Future	8.7900	8.8630	128.6927	128.2759	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
19/09/2008	R157 On 05-February-09			Bond Future	8.7900	8.8630	128.6927	128.2759	5094.00
19/09/2008	R157 On 07-May-09			Bond Future	8.6300	8.7130	125.4848	125.0502	0.00
19/09/2008	R157 On 07-May-09			Bond Future	8.6300	8.7130	125.4848	125.0502	0.00
19/09/2008	R157 On 07-May-09			Bond Future	8.6300	8.7130	125.4848	125.0502	0.00
19/09/2008	R157 On 07-May-09			Bond Future	8.6300	8.7130	125.4848	125.0502	0.00
19/09/2008	R157 On 07-May-09			Bond Future	8.6300	8.7130	125.4848	125.0502	0.00
19/09/2008	R157 On 07-May-09			Bond Future	8.6300	8.7130	125.4848	125.0502	0.00
19/09/2008	R157 On 07-May-09			Bond Future	8.6300	8.7130	125.4848	125.0502	0.00
19/09/2008	R157 On 06-November-08			Bond Future	8.9300	9.0020	125.1102	124.7067	8147.00
19/09/2008	R157 On 06-November-08			Bond Future	8.9300	9.0020	125.1102	124.7067	8147.00
19/09/2008	R157 On 06-November-08			Bond Future	8.9300	9.0020	125.1102	124.7067	8147.00
19/09/2008	R157 On 06-November-08			Bond Future	8.9300	9.0020	125.1102	124.7067	8147.00
19/09/2008	R157 On 06-November-08			Bond Future	8.9300	9.0020	125.1102	124.7067	8147.00
19/09/2008	R157 On 06-November-08			Bond Future	8.9300	9.0020	125.1102	124.7067	8147.00
19/09/2008	R157 On 06-November-08			Bond Future	8.9300	9.0020	125.1102	124.7067	8147.00
19/09/2008	R186 On 05-February-09			Bond Future	8.5000	8.5720	119.6479	118.9175	2500.00
19/09/2008	R186 On 05-February-09			Bond Future	8.5000	8.5720	119.6479	118.9175	2500.00
19/09/2008	R186 On 05-February-09			Bond Future	8.5000	8.5720	119.6479	118.9175	2500.00
19/09/2008	R186 On 05-February-09			Bond Future	8.5000	8.5720	119.6479	118.9175	2500.00
19/09/2008	R186 On 05-February-09			Bond Future	8.5000	8.5720	119.6479	118.9175	2500.00
19/09/2008	R186 On 05-February-09			Bond Future	8.5000	8.5720	119.6479	118.9175	2500.00
19/09/2008	R186 On 05-February-09			Bond Future	8.5000	8.5720	119.6479	118.9175	2500.00
19/09/2008	R186 On 07-May-09			Bond Future	8.4000	8.4690	123.2491	122.4933	0.00
19/09/2008	R186 On 07-May-09			Bond Future	8.4000	8.4690	123.2491	122.4933	0.00
19/09/2008	R186 On 07-May-09			Bond Future	8.4000	8.4690	123.2491	122.4933	0.00
19/09/2008	R186 On 07-May-09			Bond Future	8.4000	8.4690	123.2491	122.4933	0.00
19/09/2008	R186 On 07-May-09			Bond Future	8.4000	8.4690	123.2491	122.4933	0.00
19/09/2008	R186 On 07-May-09			Bond Future	8.4000	8.4690	123.2491	122.4933	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
19/09/2008	R186 On 07-May-09			Bond Future	8.4000	8.4690	123.2491	122.4933	0.00
19/09/2008	R186 On 06-November-08			Bond Future	8.6100	8.6770	121.2960	120.5808	4905.00
19/09/2008	R186 On 06-November-08			Bond Future	8.6100	8.6770	121.2960	120.5808	4905.00
19/09/2008	R186 On 06-November-08			Bond Future	8.6100	8.6770	121.2960	120.5808	4905.00
19/09/2008	R186 On 06-November-08			Bond Future	8.6100	8.6770	121.2960	120.5808	4905.00
19/09/2008	R186 On 06-November-08			Bond Future	8.6100	8.6770	121.2960	120.5808	4905.00
19/09/2008	R186 On 06-November-08			Bond Future	8.6100	8.6770	121.2960	120.5808	4905.00
19/09/2008	R186 On 06-November-08			Bond Future	8.6100	8.6770	121.2960	120.5808	4905.00
19/09/2008	R196 On 05-February-09			Bond Future	11.1800	11.2420	104.4244	104.4211	0.00
19/09/2008	R196 On 05-February-09			Bond Future	11.1800	11.2420	104.4244	104.4211	0.00
19/09/2008	R196 On 05-February-09			Bond Future	11.1800	11.2420	104.4244	104.4211	0.00
19/09/2008	R196 On 05-February-09			Bond Future	11.1800	11.2420	104.4244	104.4211	0.00
19/09/2008	R196 On 05-February-09			Bond Future	11.1800	11.2420	104.4244	104.4211	0.00
19/09/2008	R196 On 05-February-09			Bond Future	11.1800	11.2420	104.4244	104.4211	0.00
19/09/2008	R196 On 05-February-09			Bond Future	11.1800	11.2420	104.4244	104.4211	0.00
19/09/2008	R196 On 07-May-09			Bond Future	10.8600	10.9250	101.6696	101.6503	0.00
19/09/2008	R196 On 07-May-09			Bond Future	10.8600	10.9250	101.6696	101.6503	0.00
19/09/2008	R196 On 07-May-09			Bond Future	10.8600	10.9250	101.6696	101.6503	0.00
19/09/2008	R196 On 07-May-09			Bond Future	10.8600	10.9250	101.6696	101.6503	0.00
19/09/2008	R196 On 07-May-09			Bond Future	10.8600	10.9250	101.6696	101.6503	0.00
19/09/2008	R196 On 07-May-09			Bond Future	10.8600	10.9250	101.6696	101.6503	0.00
19/09/2008	R196 On 07-May-09			Bond Future	10.8600	10.9250	101.6696	101.6503	0.00
19/09/2008	R196 On 06-November-08			Bond Future	11.7900	11.8440	101.4303	101.4130	0.00
19/09/2008	R196 On 06-November-08			Bond Future	11.7900	11.8440	101.4303	101.4130	0.00
19/09/2008	R196 On 06-November-08			Bond Future	11.7900	11.8440	101.4303	101.4130	0.00
19/09/2008	R196 On 06-November-08			Bond Future	11.7900	11.8440	101.4303	101.4130	0.00
19/09/2008	R196 On 06-November-08			Bond Future	11.7900	11.8440	101.4303	101.4130	0.00
19/09/2008	R196 On 06-November-08			Bond Future	11.7900	11.8440	101.4303	101.4130	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
19/09/2008	R196 On 06-November-08			Bond Future	11.7900	11.8440	101.4303	101.4130	0.00
19/09/2008	R201 On 05-February-09			Bond Future	8.9100	8.9800	100.5064	100.1761	2.00
19/09/2008	R201 On 05-February-09			Bond Future	8.9100	8.9800	100.5064	100.1761	2.00
19/09/2008	R201 On 05-February-09			Bond Future	8.9100	8.9800	100.5064	100.1761	2.00
19/09/2008	R201 On 05-February-09			Bond Future	8.9100	8.9800	100.5064	100.1761	2.00
19/09/2008	R201 On 05-February-09			Bond Future	8.9100	8.9800	100.5064	100.1761	2.00
19/09/2008	R201 On 05-February-09			Bond Future	8.9100	8.9800	100.5064	100.1761	2.00
19/09/2008	R201 On 05-February-09			Bond Future	8.9100	8.9800	100.5064	100.1761	2.00
19/09/2008	R201 On 07-May-09			Bond Future	8.7500	8.8260	103.4061	103.0665	0.00
19/09/2008	R201 On 07-May-09			Bond Future	8.7500	8.8260	103.4061	103.0665	0.00
19/09/2008	R201 On 07-May-09			Bond Future	8.7500	8.8260	103.4061	103.0665	0.00
19/09/2008	R201 On 07-May-09			Bond Future	8.7500	8.8260	103.4061	103.0665	0.00
19/09/2008	R201 On 07-May-09			Bond Future	8.7500	8.8260	103.4061	103.0665	0.00
19/09/2008	R201 On 07-May-09			Bond Future	8.7500	8.8260	103.4061	103.0665	0.00
19/09/2008	R201 On 07-May-09			Bond Future	8.7500	8.8260	103.4061	103.0665	0.00
19/09/2008	R201 On 06-November-08			Bond Future	9.0600	9.1310	101.9672	101.6476	1000.00
19/09/2008	R201 On 06-November-08			Bond Future	9.0600	9.1310	101.9672	101.6476	1000.00
19/09/2008	R201 On 06-November-08			Bond Future	9.0600	9.1310	101.9672	101.6476	1000.00
19/09/2008	R201 On 06-November-08			Bond Future	9.0600	9.1310	101.9672	101.6476	1000.00
19/09/2008	R201 On 06-November-08			Bond Future	9.0600	9.1310	101.9672	101.6476	1000.00
19/09/2008	R201 On 06-November-08			Bond Future	9.0600	9.1310	101.9672	101.6476	1000.00
19/09/2008	R201 On 06-November-08			Bond Future	9.0600	9.1310	101.9672	101.6476	1000.00
19/09/2008	R203 On 05-February-09			Bond Future	8.7800	8.8480	100.2317	99.8133	0.00
19/09/2008	R203 On 05-February-09			Bond Future	8.7800	8.8480	100.2317	99.8133	0.00
19/09/2008	R203 On 05-February-09			Bond Future	8.7800	8.8480	100.2317	99.8133	0.00
19/09/2008	R203 On 05-February-09			Bond Future	8.7800	8.8480	100.2317	99.8133	0.00
19/09/2008	R203 On 05-February-09			Bond Future	8.7800	8.8480	100.2317	99.8133	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
19/09/2008	R203 On 05-February-09			Bond Future	8.7800	8.8480	100.2317	99.8133	0.00
19/09/2008	R203 On 05-February-09			Bond Future	8.7800	8.8480	100.2317	99.8133	0.00
19/09/2008	R203 On 07-May-09			Bond Future	8.6300	8.7080	99.0427	98.6048	0.00
19/09/2008	R203 On 07-May-09			Bond Future	8.6300	8.7080	99.0427	98.6048	0.00
19/09/2008	R203 On 07-May-09			Bond Future	8.6300	8.7080	99.0427	98.6048	0.00
19/09/2008	R203 On 07-May-09			Bond Future	8.6300	8.7080	99.0427	98.6048	0.00
19/09/2008	R203 On 07-May-09			Bond Future	8.6300	8.7080	99.0427	98.6048	0.00
19/09/2008	R203 On 07-May-09			Bond Future	8.6300	8.7080	99.0427	98.6048	0.00
19/09/2008	R203 On 07-May-09			Bond Future	8.6300	8.7080	99.0427	98.6048	0.00
19/09/2008	R203 On 06-November-08			Bond Future	8.9200	8.9850	97.2698	96.8598	0.00
19/09/2008	R203 On 06-November-08			Bond Future	8.9200	8.9850	97.2698	96.8598	0.00
19/09/2008	R203 On 06-November-08			Bond Future	8.9200	8.9850	97.2698	96.8598	0.00
19/09/2008	R203 On 06-November-08			Bond Future	8.9200	8.9850	97.2698	96.8598	0.00
19/09/2008	R203 On 06-November-08			Bond Future	8.9200	8.9850	97.2698	96.8598	0.00
19/09/2008	R203 On 06-November-08			Bond Future	8.9200	8.9850	97.2698	96.8598	0.00
19/09/2008	R203 On 06-November-08			Bond Future	8.9200	8.9850	97.2698	96.8598	0.00
19/09/2008	R204 On 05-February-09			Bond Future	8.7600	8.8090	96.1722	95.8451	9.00
19/09/2008	R204 On 05-February-09			Bond Future	8.7600	8.8090	96.1722	95.8451	9.00
19/09/2008	R204 On 05-February-09			Bond Future	8.7600	8.8090	96.1722	95.8451	9.00
19/09/2008	R204 On 05-February-09			Bond Future	8.7600	8.8090	96.1722	95.8451	9.00
19/09/2008	R204 On 05-February-09			Bond Future	8.7600	8.8090	96.1722	95.8451	9.00
19/09/2008	R204 On 05-February-09			Bond Future	8.7600	8.8090	96.1722	95.8451	9.00
19/09/2008	R204 On 05-February-09			Bond Future	8.7600	8.8090	96.1722	95.8451	9.00
19/09/2008	R204 On 07-May-09			Bond Future	8.6300	8.6810	99.0600	98.7282	0.00
19/09/2008	R204 On 07-May-09			Bond Future	8.6300	8.6810	99.0600	98.7282	0.00
19/09/2008	R204 On 07-May-09			Bond Future	8.6300	8.6810	99.0600	98.7282	0.00
19/09/2008	R204 On 07-May-09			Bond Future	8.6300	8.6810	99.0600	98.7282	0.00
19/09/2008	R204 On 07-May-09			Bond Future	8.6300	8.6810	99.0600	98.7282	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
19/09/2008	R204 On 07-May-09			Bond Future	8.6300	8.6810	99.0600	98.7282	0.00
19/09/2008	R204 On 07-May-09			Bond Future	8.6300	8.6810	99.0600	98.7282	0.00
19/09/2008	R204 On 06-November-08			Bond Future	8.8900	8.9360	97.2738	96.9645	3126.00
19/09/2008	R204 On 06-November-08			Bond Future	8.8900	8.9360	97.2738	96.9645	3126.00
19/09/2008	R204 On 06-November-08			Bond Future	8.8900	8.9360	97.2738	96.9645	3126.00
19/09/2008	R204 On 06-November-08			Bond Future	8.8900	8.9360	97.2738	96.9645	3126.00
19/09/2008	R204 On 06-November-08			Bond Future	8.8900	8.9360	97.2738	96.9645	3126.00
19/09/2008	R204 On 06-November-08			Bond Future	8.8900	8.9360	97.2738	96.9645	3126.00
19/09/2008	R204 On 06-November-08			Bond Future	8.8900	8.9360	97.2738	96.9645	3126.00
19/09/2008	R206 On 05-February-09			Bond Future	8.8400	8.9100	95.2828	95.0021	0.00
19/09/2008	R206 On 05-February-09			Bond Future	8.8400	8.9100	95.2828	95.0021	0.00
19/09/2008	R206 On 05-February-09			Bond Future	8.8400	8.9100	95.2828	95.0021	0.00
19/09/2008	R206 On 05-February-09			Bond Future	8.8400	8.9100	95.2828	95.0021	0.00
19/09/2008	R206 On 05-February-09			Bond Future	8.8400	8.9100	95.2828	95.0021	0.00
19/09/2008	R206 On 05-February-09			Bond Future	8.8400	8.9100	95.2828	95.0021	0.00
19/09/2008	R206 On 05-February-09			Bond Future	8.8400	8.9100	95.2828	95.0021	0.00
19/09/2008	R206 On 07-May-09			Bond Future	8.6300	8.7050	98.1466	97.8560	0.00
19/09/2008	R206 On 07-May-09			Bond Future	8.6300	8.7050	98.1466	97.8560	0.00
19/09/2008	R206 On 07-May-09			Bond Future	8.6300	8.7050	98.1466	97.8560	0.00
19/09/2008	R206 On 07-May-09			Bond Future	8.6300	8.7050	98.1466	97.8560	0.00
19/09/2008	R206 On 07-May-09			Bond Future	8.6300	8.7050	98.1466	97.8560	0.00
19/09/2008	R206 On 07-May-09			Bond Future	8.6300	8.7050	98.1466	97.8560	0.00
19/09/2008	R206 On 06-November-08			Bond Future	9.0400	9.1130	96.1381	95.8652	610.00
19/09/2008	R206 On 06-November-08			Bond Future	9.0400	9.1130	96.1381	95.8652	610.00
19/09/2008	R206 On 06-November-08			Bond Future	9.0400	9.1130	96.1381	95.8652	610.00
19/09/2008	R206 On 06-November-08			Bond Future	9.0400	9.1130	96.1381	95.8652	610.00
19/09/2008	R206 On 06-November-08			Bond Future	9.0400	9.1130	96.1381	95.8652	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
19/09/2008	R206 On 06-November-08			Bond Future	9.0400	9.1130	96.1381	95.8652	610.00
19/09/2008	R206 On 06-November-08			Bond Future	9.0400	9.1130	96.1381	95.8652	610.00
19/09/2008	R207 On 05-February-09			Bond Future	8.7500	8.8110	90.0924	89.6995	0.00
19/09/2008	R207 On 05-February-09			Bond Future	8.7500	8.8110	90.0924	89.6995	0.00
19/09/2008	R207 On 05-February-09			Bond Future	8.7500	8.8110	90.0924	89.6995	0.00
19/09/2008	R207 On 05-February-09			Bond Future	8.7500	8.8110	90.0924	89.6995	0.00
19/09/2008	R207 On 05-February-09			Bond Future	8.7500	8.8110	90.0924	89.6995	0.00
19/09/2008	R207 On 05-February-09			Bond Future	8.7500	8.8110	90.0924	89.6995	0.00
19/09/2008	R207 On 05-February-09			Bond Future	8.7500	8.8110	90.0924	89.6995	0.00
19/09/2008	R207 On 07-May-09			Bond Future	8.6300	8.6970	92.8034	92.3919	0.00
19/09/2008	R207 On 07-May-09			Bond Future	8.6300	8.6970	92.8034	92.3919	0.00
19/09/2008	R207 On 07-May-09			Bond Future	8.6300	8.6970	92.8034	92.3919	0.00
19/09/2008	R207 On 07-May-09			Bond Future	8.6300	8.6970	92.8034	92.3919	0.00
19/09/2008	R207 On 07-May-09			Bond Future	8.6300	8.6970	92.8034	92.3919	0.00
19/09/2008	R207 On 07-May-09			Bond Future	8.6300	8.6970	92.8034	92.3919	0.00
19/09/2008	R207 On 07-May-09			Bond Future	8.6300	8.6970	92.8034	92.3919	0.00
19/09/2008	R207 On 06-November-08			Bond Future	8.8700	8.9310	90.9796	90.5928	0.00
19/09/2008	R207 On 06-November-08			Bond Future	8.8700	8.9310	90.9796	90.5928	0.00
19/09/2008	R207 On 06-November-08			Bond Future	8.8700	8.9310	90.9796	90.5928	0.00
19/09/2008	R207 On 06-November-08			Bond Future	8.8700	8.9310	90.9796	90.5928	0.00
19/09/2008	R207 On 06-November-08			Bond Future	8.8700	8.9310	90.9796	90.5928	0.00
19/09/2008	R207 On 06-November-08			Bond Future	8.8700	8.9310	90.9796	90.5928	0.00
19/09/2008	R207 On 06-November-08			Bond Future	8.8700	8.9310	90.9796	90.5928	0.00
19/09/2008	R209 On 05-February-09			Bond Future	8.1800	8.2490	81.3745	80.7408	0.00
19/09/2008	R209 On 05-February-09			Bond Future	8.1800	8.2490	81.3745	80.7408	0.00
19/09/2008	R209 On 05-February-09			Bond Future	8.1800	8.2490	81.3745	80.7408	0.00
19/09/2008	R209 On 05-February-09			Bond Future	8.1800	8.2490	81.3745	80.7408	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
19/09/2008	R209 On 05-February-09			Bond Future	8.1800	8.2490	81.3745	80.7408	0.00
19/09/2008	R209 On 05-February-09			Bond Future	8.1800	8.2490	81.3745	80.7408	0.00
19/09/2008	R209 On 05-February-09			Bond Future	8.1800	8.2490	81.3745	80.7408	0.00
19/09/2008	R209 On 07-May-09			Bond Future	8.0900	8.1630	80.6500	79.9982	0.00
19/09/2008	R209 On 07-May-09			Bond Future	8.0900	8.1630	80.6500	79.9982	0.00
19/09/2008	R209 On 07-May-09			Bond Future	8.0900	8.1630	80.6500	79.9982	0.00
19/09/2008	R209 On 07-May-09			Bond Future	8.0900	8.1630	80.6500	79.9982	0.00
19/09/2008	R209 On 07-May-09			Bond Future	8.0900	8.1630	80.6500	79.9982	0.00
19/09/2008	R209 On 07-May-09			Bond Future	8.0900	8.1630	80.6500	79.9982	0.00
19/09/2008	R209 On 06-November-08			Bond Future	8.2700	8.3360	78.9660	78.3593	6546.00
19/09/2008	R209 On 06-November-08			Bond Future	8.2700	8.3360	78.9660	78.3593	6546.00
19/09/2008	R209 On 06-November-08			Bond Future	8.2700	8.3360	78.9660	78.3593	6546.00
19/09/2008	R209 On 06-November-08			Bond Future	8.2700	8.3360	78.9660	78.3593	6546.00
19/09/2008	R209 On 06-November-08			Bond Future	8.2700	8.3360	78.9660	78.3593	6546.00
19/09/2008	R209 On 06-November-08			Bond Future	8.2700	8.3360	78.9660	78.3593	6546.00
19/09/2008	R209 On 06-November-08			Bond Future	8.2700	8.3360	78.9660	78.3593	6546.00
19/09/2008	TRT1 On 05-February-09			Index Future	279.1700	278.2780	279.1720	278.2780	0.00
19/09/2008	TRT1 On 05-February-09			Index Future	279.1700	278.2780	279.1720	278.2780	0.00
19/09/2008	TRT1 On 05-February-09			Index Future	279.1700	278.2780	279.1720	278.2780	0.00
19/09/2008	TRT1 On 05-February-09			Index Future	279.1700	278.2780	279.1720	278.2780	0.00
19/09/2008	TRT1 On 05-February-09			Index Future	279.1700	278.2780	279.1720	278.2780	0.00
19/09/2008	TRT1 On 05-February-09			Index Future	279.1700	278.2780	279.1720	278.2780	0.00
19/09/2008	TRT1 On 05-February-09			Index Future	279.1700	278.2780	279.1720	278.2780	0.00
19/09/2008	TRT1 On 07-May-09			Index Future	287.2600	286.3420	287.2630	286.3420	0.00
19/09/2008	TRT1 On 07-May-09			Index Future	287.2600	286.3420	287.2630	286.3420	0.00
19/09/2008	TRT1 On 07-May-09			Index Future	287.2600	286.3420	287.2630	286.3420	0.00
19/09/2008	TRT1 On 07-May-09			Index Future	287.2600	286.3420	287.2630	286.3420	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
19/09/2008	TRT1 On 07-May-09			Index Future	287.2600	286.3420	287.2630	286.3420	0.00
19/09/2008	TRT1 On 07-May-09			Index Future	287.2600	286.3420	287.2630	286.3420	0.00
19/09/2008	TRT1 On 07-May-09			Index Future	287.2600	286.3420	287.2630	286.3420	0.00
19/09/2008	TRT1 On 06-November-08			Index Future	271.1800	270.3110	271.1780	270.3110	300.00
19/09/2008	TRT1 On 06-November-08			Index Future	271.1800	270.3110	271.1780	270.3110	300.00
19/09/2008	TRT1 On 06-November-08			Index Future	271.1800	270.3110	271.1780	270.3110	300.00
19/09/2008	TRT1 On 06-November-08			Index Future	271.1800	270.3110	271.1780	270.3110	300.00
19/09/2008	TRT1 On 06-November-08			Index Future	271.1800	270.3110	271.1780	270.3110	300.00
19/09/2008	TRT1 On 06-November-08			Index Future	271.1800	270.3110	271.1780	270.3110	300.00
19/09/2008	TRT1 On 06-November-08			Index Future	271.1800	270.3110	271.1780	270.3110	300.00
19/09/2008	ZAAD On 16-March-09			Currency Future	6.7200	6.7323	6.7182	6.7323	360.00
19/09/2008	ZAAD On 16-March-09			Currency Future	6.7200	6.7323	6.7182	6.7323	360.00
19/09/2008	ZAAD On 16-March-09			Currency Future	6.7200	6.7323	6.7182	6.7323	360.00
19/09/2008	ZAAD On 16-March-09			Currency Future	6.7200	6.7323	6.7182	6.7323	360.00
19/09/2008	ZAAD On 16-March-09			Currency Future	6.7200	6.7323	6.7182	6.7323	360.00
19/09/2008	ZAAD On 16-March-09			Currency Future	6.7200	6.7323	6.7182	6.7323	360.00
19/09/2008	ZAAD On 16-March-09			Currency Future	6.7200	6.7323	6.7182	6.7323	360.00
19/09/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8033	6.7900	6.8033	0.00
19/09/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8033	6.7900	6.8033	0.00
19/09/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8033	6.7900	6.8033	0.00
19/09/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8033	6.7900	6.8033	0.00
19/09/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8033	6.7900	6.8033	0.00
19/09/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8033	6.7900	6.8033	0.00
19/09/2008	ZAAD On 12-June-09			Currency Future	6.7900	6.8033	6.7900	6.8033	0.00
19/09/2008	ZAAD On 12-December-08			Currency Future	6.6400	6.6535	6.6412	6.6535	4914.00
19/09/2008	ZAAD On 12-December-08			Currency Future	6.6400	6.6535	6.6412	6.6535	4914.00
19/09/2008	ZAAD On 12-December-08			Currency Future	6.6400	6.6535	6.6412	6.6535	4914.00
19/09/2008	ZAAD On 12-December-08			Currency Future	6.6400	6.6535	6.6412	6.6535	4914.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2008	ZAAD On 12-December-08			Currency Future	6.6400	6.6535	6.6412	6.6535	4914.00
19/09/2008	ZAAD On 12-December-08			Currency Future	6.6400	6.6535	6.6412	6.6535	4914.00
19/09/2008	ZAAD On 12-December-08			Currency Future	6.6400	6.6535	6.6412	6.6535	4914.00