



Derivatives Weekly Statistics Report

From 2008/09/08 To 2008/09/12

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | \$ / R On 16-March-09 | | | Currency Future | 8.4600 | 8.6671 | 8.4553 | 8.6671 | 26041.00 |
| 12/09/2008 | \$ / R On 16-March-09 | | | Currency Future | 8.4600 | 8.6671 | 8.4553 | 8.6671 | 26041.00 |
| 12/09/2008 | \$ / R On 16-March-09 | | | Currency Future | 8.4600 | 8.6671 | 8.4553 | 8.6671 | 26041.00 |
| 12/09/2008 | \$ / R On 16-March-09 | | | Currency Future | 8.4600 | 8.6671 | 8.4553 | 8.6671 | 26041.00 |
| 12/09/2008 | \$ / R On 16-March-09 | | | Currency Future | 8.4600 | 8.6671 | 8.4553 | 8.6671 | 26041.00 |
| 12/09/2008 | \$ / R On 16-March-09 | | | Currency Future | 8.4600 | 8.6671 | 8.4553 | 8.6671 | 26041.00 |
| 12/09/2008 | \$ / R On 16-March-09 | | | Currency Future | 8.4600 | 8.6671 | 8.4553 | 8.6671 | 26041.00 |
| 12/09/2008 | \$ / R On 12-June-09 | | | Currency Future | 8.6400 | 8.8520 | 8.6358 | 8.8520 | 0.00 |
| 12/09/2008 | \$ / R On 12-June-09 | | | Currency Future | 8.6400 | 8.8520 | 8.6358 | 8.8520 | 0.00 |
| 12/09/2008 | \$ / R On 12-June-09 | | | Currency Future | 8.6400 | 8.8520 | 8.6358 | 8.8520 | 0.00 |
| 12/09/2008 | \$ / R On 12-June-09 | | | Currency Future | 8.6400 | 8.8520 | 8.6358 | 8.8520 | 0.00 |
| 12/09/2008 | \$ / R On 12-June-09 | | | Currency Future | 8.6400 | 8.8520 | 8.6358 | 8.8520 | 0.00 |
| 12/09/2008 | \$ / R On 12-June-09 | | | Currency Future | 8.6400 | 8.8520 | 8.6358 | 8.8520 | 0.00 |
| 12/09/2008 | \$ / R On 15-September-08 | | | Currency Future | 8.0800 | 8.2778 | 8.0778 | 8.2778 | 5831.00 |
| 12/09/2008 | \$ / R On 15-September-08 | | | Currency Future | 8.0800 | 8.2778 | 8.0778 | 8.2778 | 5831.00 |
| 12/09/2008 | \$ / R On 15-September-08 | | | Currency Future | 8.0800 | 8.2778 | 8.0778 | 8.2778 | 5831.00 |
| 12/09/2008 | \$ / R On 15-September-08 | | | Currency Future | 8.0800 | 8.2778 | 8.0778 | 8.2778 | 5831.00 |
| 12/09/2008 | \$ / R On 15-September-08 | | | Currency Future | 8.0800 | 8.2778 | 8.0778 | 8.2778 | 5831.00 |
| 12/09/2008 | \$ / R On 15-September-08 | | | Currency Future | 8.0800 | 8.2778 | 8.0778 | 8.2778 | 5831.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | \$ / R On 15-September-08 | | | Currency Future | 8.0800 | 8.2778 | 8.0778 | 8.2778 | 5831.00 |
| 12/09/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.2700 | 8.4729 | 8.2696 | 8.4729 | 217800.00 |
| 12/09/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.2700 | 8.4729 | 8.2696 | 8.4729 | 217800.00 |
| 12/09/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.2700 | 8.4729 | 8.2696 | 8.4729 | 217800.00 |
| 12/09/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.2700 | 8.4729 | 8.2696 | 8.4729 | 217800.00 |
| 12/09/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.2700 | 8.4729 | 8.2696 | 8.4729 | 217800.00 |
| 12/09/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.2700 | 8.4729 | 8.2696 | 8.4729 | 217800.00 |
| 12/09/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.2700 | 8.4729 | 8.2696 | 8.4729 | 217800.00 |
| 12/09/2008 | £ / R On 16-March-09 | | | Currency Future | 14.9100 | 14.9799 | 14.9072 | 14.9799 | 11955.00 |
| 12/09/2008 | £ / R On 16-March-09 | | | Currency Future | 14.9100 | 14.9799 | 14.9072 | 14.9799 | 11955.00 |
| 12/09/2008 | £ / R On 16-March-09 | | | Currency Future | 14.9100 | 14.9799 | 14.9072 | 14.9799 | 11955.00 |
| 12/09/2008 | £ / R On 16-March-09 | | | Currency Future | 14.9100 | 14.9799 | 14.9072 | 14.9799 | 11955.00 |
| 12/09/2008 | £ / R On 16-March-09 | | | Currency Future | 14.9100 | 14.9799 | 14.9072 | 14.9799 | 11955.00 |
| 12/09/2008 | £ / R On 16-March-09 | | | Currency Future | 14.9100 | 14.9799 | 14.9072 | 14.9799 | 11955.00 |
| 12/09/2008 | £ / R On 16-March-09 | | | Currency Future | 14.9100 | 14.9799 | 14.9072 | 14.9799 | 11955.00 |
| 12/09/2008 | £ / R On 12-June-09 | | | Currency Future | 15.1500 | 15.2242 | 15.1483 | 15.2242 | 0.00 |
| 12/09/2008 | £ / R On 12-June-09 | | | Currency Future | 15.1500 | 15.2242 | 15.1483 | 15.2242 | 0.00 |
| 12/09/2008 | £ / R On 12-June-09 | | | Currency Future | 15.1500 | 15.2242 | 15.1483 | 15.2242 | 0.00 |
| 12/09/2008 | £ / R On 12-June-09 | | | Currency Future | 15.1500 | 15.2242 | 15.1483 | 15.2242 | 0.00 |
| 12/09/2008 | £ / R On 12-June-09 | | | Currency Future | 15.1500 | 15.2242 | 15.1483 | 15.2242 | 0.00 |
| 12/09/2008 | £ / R On 12-June-09 | | | Currency Future | 15.1500 | 15.2242 | 15.1483 | 15.2242 | 0.00 |
| 12/09/2008 | £ / R On 15-September-08 | | | Currency Future | 14.4200 | 14.4873 | 14.4235 | 14.4873 | 383.00 |
| 12/09/2008 | £ / R On 15-September-08 | | | Currency Future | 14.4200 | 14.4873 | 14.4235 | 14.4873 | 383.00 |
| 12/09/2008 | £ / R On 15-September-08 | | | Currency Future | 14.4200 | 14.4873 | 14.4235 | 14.4873 | 383.00 |
| 12/09/2008 | £ / R On 15-September-08 | | | Currency Future | 14.4200 | 14.4873 | 14.4235 | 14.4873 | 383.00 |
| 12/09/2008 | £ / R On 15-September-08 | | | Currency Future | 14.4200 | 14.4873 | 14.4235 | 14.4873 | 383.00 |
| 12/09/2008 | £ / R On 15-September-08 | | | Currency Future | 14.4200 | 14.4873 | 14.4235 | 14.4873 | 383.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | £ / R On 15-September-08 | | | Currency Future | 14.4200 | 14.4873 | 14.4235 | 14.4873 | 383.00 |
| 12/09/2008 | £ / R On 12-December-08 | | | Currency Future | 14.6700 | 14.7307 | 14.6667 | 14.7307 | 14590.00 |
| 12/09/2008 | £ / R On 12-December-08 | | | Currency Future | 14.6700 | 14.7307 | 14.6667 | 14.7307 | 14590.00 |
| 12/09/2008 | £ / R On 12-December-08 | | | Currency Future | 14.6700 | 14.7307 | 14.6667 | 14.7307 | 14590.00 |
| 12/09/2008 | £ / R On 12-December-08 | | | Currency Future | 14.6700 | 14.7307 | 14.6667 | 14.7307 | 14590.00 |
| 12/09/2008 | £ / R On 12-December-08 | | | Currency Future | 14.6700 | 14.7307 | 14.6667 | 14.7307 | 14590.00 |
| 12/09/2008 | £ / R On 12-December-08 | | | Currency Future | 14.6700 | 14.7307 | 14.6667 | 14.7307 | 14590.00 |
| 12/09/2008 | £ / R On 12-December-08 | | | Currency Future | 14.6700 | 14.7307 | 14.6667 | 14.7307 | 14590.00 |
| 12/09/2008 | € / R On 16-March-09 | | | Currency Future | 11.8700 | 11.9478 | 11.8738 | 11.9478 | 12642.00 |
| 12/09/2008 | € / R On 16-March-09 | | | Currency Future | 11.8700 | 11.9478 | 11.8738 | 11.9478 | 12642.00 |
| 12/09/2008 | € / R On 16-March-09 | | | Currency Future | 11.8700 | 11.9478 | 11.8738 | 11.9478 | 12642.00 |
| 12/09/2008 | € / R On 16-March-09 | | | Currency Future | 11.8700 | 11.9478 | 11.8738 | 11.9478 | 12642.00 |
| 12/09/2008 | € / R On 16-March-09 | | | Currency Future | 11.8700 | 11.9478 | 11.8738 | 11.9478 | 12642.00 |
| 12/09/2008 | € / R On 16-March-09 | | | Currency Future | 11.8700 | 11.9478 | 11.8738 | 11.9478 | 12642.00 |
| 12/09/2008 | € / R On 16-March-09 | | | Currency Future | 11.8700 | 11.9478 | 11.8738 | 11.9478 | 12642.00 |
| 12/09/2008 | € / R On 12-June-09 | | | Currency Future | 12.0800 | 12.1509 | 12.0754 | 12.1509 | 0.00 |
| 12/09/2008 | € / R On 12-June-09 | | | Currency Future | 12.0800 | 12.1509 | 12.0754 | 12.1509 | 0.00 |
| 12/09/2008 | € / R On 12-June-09 | | | Currency Future | 12.0800 | 12.1509 | 12.0754 | 12.1509 | 0.00 |
| 12/09/2008 | € / R On 12-June-09 | | | Currency Future | 12.0800 | 12.1509 | 12.0754 | 12.1509 | 0.00 |
| 12/09/2008 | € / R On 12-June-09 | | | Currency Future | 12.0800 | 12.1509 | 12.0754 | 12.1509 | 0.00 |
| 12/09/2008 | € / R On 12-June-09 | | | Currency Future | 12.0800 | 12.1509 | 12.0754 | 12.1509 | 0.00 |
| 12/09/2008 | € / R On 15-September-08 | | | Currency Future | 11.4600 | 11.5244 | 11.4563 | 11.5244 | 3719.00 |
| 12/09/2008 | € / R On 15-September-08 | | | Currency Future | 11.4600 | 11.5244 | 11.4563 | 11.5244 | 3719.00 |
| 12/09/2008 | € / R On 15-September-08 | | | Currency Future | 11.4600 | 11.5244 | 11.4563 | 11.5244 | 3719.00 |
| 12/09/2008 | € / R On 15-September-08 | | | Currency Future | 11.4600 | 11.5244 | 11.4563 | 11.5244 | 3719.00 |
| 12/09/2008 | € / R On 15-September-08 | | | Currency Future | 11.4600 | 11.5244 | 11.4563 | 11.5244 | 3719.00 |
| 12/09/2008 | € / R On 15-September-08 | | | Currency Future | 11.4600 | 11.5244 | 11.4563 | 11.5244 | 3719.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | € / R On 15-September-08 | | | Currency Future | 11.4600 | 11.5244 | 11.4563 | 11.5244 | 3719.00 |
| 12/09/2008 | € / R On 12-December-08 | | | Currency Future | 11.6700 | 11.7370 | 11.6696 | 11.7370 | 41326.00 |
| 12/09/2008 | € / R On 12-December-08 | | | Currency Future | 11.6700 | 11.7370 | 11.6696 | 11.7370 | 41326.00 |
| 12/09/2008 | € / R On 12-December-08 | | | Currency Future | 11.6700 | 11.7370 | 11.6696 | 11.7370 | 41326.00 |
| 12/09/2008 | € / R On 12-December-08 | | | Currency Future | 11.6700 | 11.7370 | 11.6696 | 11.7370 | 41326.00 |
| 12/09/2008 | € / R On 12-December-08 | | | Currency Future | 11.6700 | 11.7370 | 11.6696 | 11.7370 | 41326.00 |
| 12/09/2008 | € / R On 12-December-08 | | | Currency Future | 11.6700 | 11.7370 | 11.6696 | 11.7370 | 41326.00 |
| 12/09/2008 | € / R On 12-December-08 | | | Currency Future | 11.6700 | 11.7370 | 11.6696 | 11.7370 | 41326.00 |
| 12/09/2008 | ALBI On 05-February-09 | | | Index Future | 279.7200 | 277.6100 | 279.7230 | 277.6100 | 58.00 |
| 12/09/2008 | ALBI On 05-February-09 | | | Index Future | 279.7200 | 277.6100 | 279.7230 | 277.6100 | 58.00 |
| 12/09/2008 | ALBI On 05-February-09 | | | Index Future | 279.7200 | 277.6100 | 279.7230 | 277.6100 | 58.00 |
| 12/09/2008 | ALBI On 05-February-09 | | | Index Future | 279.7200 | 277.6100 | 279.7230 | 277.6100 | 58.00 |
| 12/09/2008 | ALBI On 05-February-09 | | | Index Future | 279.7200 | 277.6100 | 279.7230 | 277.6100 | 58.00 |
| 12/09/2008 | ALBI On 05-February-09 | | | Index Future | 279.7200 | 277.6100 | 279.7230 | 277.6100 | 58.00 |
| 12/09/2008 | ALBI On 05-February-09 | | | Index Future | 279.7200 | 277.6100 | 279.7230 | 277.6100 | 58.00 |
| 12/09/2008 | ALBI On 07-May-09 | | | Index Future | 285.6500 | 285.6730 | 285.6540 | 285.6730 | 0.00 |
| 12/09/2008 | ALBI On 07-May-09 | | | Index Future | 285.6500 | 285.6730 | 285.6540 | 285.6730 | 0.00 |
| 12/09/2008 | ALBI On 07-May-09 | | | Index Future | 285.6500 | 285.6730 | 285.6540 | 285.6730 | 0.00 |
| 12/09/2008 | ALBI On 07-May-09 | | | Index Future | 285.6500 | 285.6730 | 285.6540 | 285.6730 | 0.00 |
| 12/09/2008 | ALBI On 07-May-09 | | | Index Future | 285.6500 | 285.6730 | 285.6540 | 285.6730 | 0.00 |
| 12/09/2008 | ALBI On 07-May-09 | | | Index Future | 285.6500 | 285.6730 | 285.6540 | 285.6730 | 0.00 |
| 12/09/2008 | ALBI On 07-May-09 | | | Index Future | 285.6500 | 285.6730 | 285.6540 | 285.6730 | 0.00 |
| 12/09/2008 | ALBI On 06-November-08 | | | Index Future | 271.5100 | 269.4620 | 271.5130 | 269.4620 | 545.00 |
| 12/09/2008 | ALBI On 06-November-08 | | | Index Future | 271.5100 | 269.4620 | 271.5130 | 269.4620 | 545.00 |
| 12/09/2008 | ALBI On 06-November-08 | | | Index Future | 271.5100 | 269.4620 | 271.5130 | 269.4620 | 545.00 |
| 12/09/2008 | ALBI On 06-November-08 | | | Index Future | 271.5100 | 269.4620 | 271.5130 | 269.4620 | 545.00 |
| 12/09/2008 | ALBI On 06-November-08 | | | Index Future | 271.5100 | 269.4620 | 271.5130 | 269.4620 | 545.00 |
| 12/09/2008 | ALBI On 06-November-08 | | | Index Future | 271.5100 | 269.4620 | 271.5130 | 269.4620 | 545.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | ALBI On 06-November-08 | | | Index Future | 271.5100 | 269.4620 | 271.5130 | 269.4620 | 545.00 |
| 12/09/2008 | CRD1 On 05-February-09 | | | Index Future | 118.2800 | 117.6420 | 118.2820 | 117.6420 | 0.00 |
| 12/09/2008 | CRD1 On 05-February-09 | | | Index Future | 118.2800 | 117.6420 | 118.2820 | 117.6420 | 0.00 |
| 12/09/2008 | CRD1 On 05-February-09 | | | Index Future | 118.2800 | 117.6420 | 118.2820 | 117.6420 | 0.00 |
| 12/09/2008 | CRD1 On 05-February-09 | | | Index Future | 118.2800 | 117.6420 | 118.2820 | 117.6420 | 0.00 |
| 12/09/2008 | CRD1 On 05-February-09 | | | Index Future | 118.2800 | 117.6420 | 118.2820 | 117.6420 | 0.00 |
| 12/09/2008 | CRD1 On 05-February-09 | | | Index Future | 118.2800 | 117.6420 | 118.2820 | 117.6420 | 0.00 |
| 12/09/2008 | CRD1 On 05-February-09 | | | Index Future | 118.2800 | 117.6420 | 118.2820 | 117.6420 | 0.00 |
| 12/09/2008 | CRD1 On 07-May-09 | | | Index Future | 121.7100 | 121.0460 | 121.7060 | 121.0460 | 0.00 |
| 12/09/2008 | CRD1 On 07-May-09 | | | Index Future | 121.7100 | 121.0460 | 121.7060 | 121.0460 | 0.00 |
| 12/09/2008 | CRD1 On 07-May-09 | | | Index Future | 121.7100 | 121.0460 | 121.7060 | 121.0460 | 0.00 |
| 12/09/2008 | CRD1 On 07-May-09 | | | Index Future | 121.7100 | 121.0460 | 121.7060 | 121.0460 | 0.00 |
| 12/09/2008 | CRD1 On 07-May-09 | | | Index Future | 121.7100 | 121.0460 | 121.7060 | 121.0460 | 0.00 |
| 12/09/2008 | CRD1 On 07-May-09 | | | Index Future | 121.7100 | 121.0460 | 121.7060 | 121.0460 | 0.00 |
| 12/09/2008 | CRD1 On 07-May-09 | | | Index Future | 121.7100 | 121.0460 | 121.7060 | 121.0460 | 0.00 |
| 12/09/2008 | CRD1 On 06-November-08 | | | Index Future | 114.9000 | 114.2770 | 114.8990 | 114.2770 | 6.00 |
| 12/09/2008 | CRD1 On 06-November-08 | | | Index Future | 114.9000 | 114.2770 | 114.8990 | 114.2770 | 6.00 |
| 12/09/2008 | CRD1 On 06-November-08 | | | Index Future | 114.9000 | 114.2770 | 114.8990 | 114.2770 | 6.00 |
| 12/09/2008 | CRD1 On 06-November-08 | | | Index Future | 114.9000 | 114.2770 | 114.8990 | 114.2770 | 6.00 |
| 12/09/2008 | CRD1 On 06-November-08 | | | Index Future | 114.9000 | 114.2770 | 114.8990 | 114.2770 | 6.00 |
| 12/09/2008 | CRD1 On 06-November-08 | | | Index Future | 114.9000 | 114.2770 | 114.8990 | 114.2770 | 6.00 |
| 12/09/2008 | GOVI On 05-February-09 | | | jGovi | 281.5400 | 279.5570 | 281.5425 | 279.5570 | 254.00 |
| 12/09/2008 | GOVI On 05-February-09 | | | jGovi | 281.5400 | 279.5570 | 281.5425 | 279.5570 | 254.00 |
| 12/09/2008 | GOVI On 05-February-09 | | | jGovi | 281.5400 | 279.5570 | 281.5425 | 279.5570 | 254.00 |
| 12/09/2008 | GOVI On 05-February-09 | | | jGovi | 281.5400 | 279.5570 | 281.5425 | 279.5570 | 254.00 |
| 12/09/2008 | GOVI On 05-February-09 | | | jGovi | 281.5400 | 279.5570 | 281.5425 | 279.5570 | 254.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | GOVI On 05-February-09 | | | jGovi | 281.5400 | 279.5570 | 281.5425 | 279.5570 | 254.00 |
| 12/09/2008 | GOVI On 05-February-09 | | | jGovi | 281.5400 | 279.5570 | 281.5425 | 279.5570 | 254.00 |
| 12/09/2008 | GOVI On 07-May-09 | | | jGovi | 289.6900 | 287.6460 | 289.6905 | 287.6460 | 0.00 |
| 12/09/2008 | GOVI On 07-May-09 | | | jGovi | 289.6900 | 287.6460 | 289.6905 | 287.6460 | 0.00 |
| 12/09/2008 | GOVI On 07-May-09 | | | jGovi | 289.6900 | 287.6460 | 289.6905 | 287.6460 | 0.00 |
| 12/09/2008 | GOVI On 07-May-09 | | | jGovi | 289.6900 | 287.6460 | 289.6905 | 287.6460 | 0.00 |
| 12/09/2008 | GOVI On 07-May-09 | | | jGovi | 289.6900 | 287.6460 | 289.6905 | 287.6460 | 0.00 |
| 12/09/2008 | GOVI On 07-May-09 | | | jGovi | 289.6900 | 287.6460 | 289.6905 | 287.6460 | 0.00 |
| 12/09/2008 | GOVI On 07-May-09 | | | jGovi | 289.6900 | 287.6460 | 289.6905 | 287.6460 | 0.00 |
| 12/09/2008 | GOVI On 06-November-08 | | | jGovi | 273.4900 | 271.5610 | 273.4880 | 271.5610 | 148.00 |
| 12/09/2008 | GOVI On 06-November-08 | | | jGovi | 273.4900 | 271.5610 | 273.4880 | 271.5610 | 148.00 |
| 12/09/2008 | GOVI On 06-November-08 | | | jGovi | 273.4900 | 271.5610 | 273.4880 | 271.5610 | 148.00 |
| 12/09/2008 | GOVI On 06-November-08 | | | jGovi | 273.4900 | 271.5610 | 273.4880 | 271.5610 | 148.00 |
| 12/09/2008 | GOVI On 06-November-08 | | | jGovi | 273.4900 | 271.5610 | 273.4880 | 271.5610 | 148.00 |
| 12/09/2008 | GOVI On 06-November-08 | | | jGovi | 273.4900 | 271.5610 | 273.4880 | 271.5610 | 148.00 |
| 12/09/2008 | GOVI On 06-November-08 | | | jGovi | 273.4900 | 271.5610 | 273.4880 | 271.5610 | 148.00 |
| 12/09/2008 | ILBI On 05-February-09 | | | Index Future | 337.0300 | 337.3750 | 337.0330 | 337.3750 | 0.00 |
| 12/09/2008 | ILBI On 05-February-09 | | | Index Future | 337.0300 | 337.3750 | 337.0330 | 337.3750 | 0.00 |
| 12/09/2008 | ILBI On 05-February-09 | | | Index Future | 337.0300 | 337.3750 | 337.0330 | 337.3750 | 0.00 |
| 12/09/2008 | ILBI On 05-February-09 | | | Index Future | 337.0300 | 337.3750 | 337.0330 | 337.3750 | 0.00 |
| 12/09/2008 | ILBI On 05-February-09 | | | Index Future | 337.0300 | 337.3750 | 337.0330 | 337.3750 | 0.00 |
| 12/09/2008 | ILBI On 05-February-09 | | | Index Future | 337.0300 | 337.3750 | 337.0330 | 337.3750 | 0.00 |
| 12/09/2008 | ILBI On 05-February-09 | | | Index Future | 337.0300 | 337.3750 | 337.0330 | 337.3750 | 0.00 |
| 12/09/2008 | ILBI On 07-May-09 | | | Index Future | 347.1700 | 347.1140 | 347.1740 | 347.1140 | 0.00 |
| 12/09/2008 | ILBI On 07-May-09 | | | Index Future | 347.1700 | 347.1140 | 347.1740 | 347.1140 | 0.00 |
| 12/09/2008 | ILBI On 07-May-09 | | | Index Future | 347.1700 | 347.1140 | 347.1740 | 347.1140 | 0.00 |
| 12/09/2008 | ILBI On 07-May-09 | | | Index Future | 347.1700 | 347.1140 | 347.1740 | 347.1140 | 0.00 |
| 12/09/2008 | ILBI On 07-May-09 | | | Index Future | 347.1700 | 347.1140 | 347.1740 | 347.1140 | 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 |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | ILBI On 07-May-09 | | | Index Future | 347.1700 | 347.1140 | 347.1740 | 347.1140 | 0.00 |
| 12/09/2008 | ILBI On 07-May-09 | | | Index Future | 347.1700 | 347.1140 | 347.1740 | 347.1140 | 0.00 |
| 12/09/2008 | ILBI On 06-November-08 | | | Index Future | 327.5300 | 327.8620 | 327.5250 | 327.8620 | 1.00 |
| 12/09/2008 | ILBI On 06-November-08 | | | Index Future | 327.5300 | 327.8620 | 327.5250 | 327.8620 | 1.00 |
| 12/09/2008 | ILBI On 06-November-08 | | | Index Future | 327.5300 | 327.8620 | 327.5250 | 327.8620 | 1.00 |
| 12/09/2008 | ILBI On 06-November-08 | | | Index Future | 327.5300 | 327.8620 | 327.5250 | 327.8620 | 1.00 |
| 12/09/2008 | ILBI On 06-November-08 | | | Index Future | 327.5300 | 327.8620 | 327.5250 | 327.8620 | 1.00 |
| 12/09/2008 | ILBI On 06-November-08 | | | Index Future | 327.5300 | 327.8620 | 327.5250 | 327.8620 | 1.00 |
| 12/09/2008 | ILBI On 06-November-08 | | | Index Future | 327.5300 | 327.8620 | 327.5250 | 327.8620 | 1.00 |
| 12/09/2008 | J153 On 31-August-10 | | | jSwap | 11.2200 | 11.2100 | 0.0649 | 0.0647 | 0.00 |
| 12/09/2008 | J153 On 31-August-10 | | | jSwap | 11.2200 | 11.2100 | 0.0649 | 0.0647 | 0.00 |
| 12/09/2008 | J153 On 31-August-10 | | | jSwap | 11.2200 | 11.2100 | 0.0649 | 0.0647 | 0.00 |
| 12/09/2008 | J153 On 31-August-10 | | | jSwap | 11.2200 | 11.2100 | 0.0649 | 0.0647 | 0.00 |
| 12/09/2008 | J153 On 31-August-10 | | | jSwap | 11.2200 | 11.2100 | 0.0649 | 0.0647 | 0.00 |
| 12/09/2008 | J153 On 31-August-10 | | | jSwap | 11.2200 | 11.2100 | 0.0649 | 0.0647 | 0.00 |
| 12/09/2008 | J153 On 31-August-10 | | | jSwap | 11.2200 | 11.2100 | 0.0649 | 0.0647 | 0.00 |
| 12/09/2008 | J157 On 15-September-15 | | | jSwap | 10.0800 | 10.0820 | 0.0450 | 0.0449 | 0.00 |
| 12/09/2008 | J157 On 15-September-15 | | | jSwap | 10.0800 | 10.0820 | 0.0450 | 0.0449 | 0.00 |
| 12/09/2008 | J157 On 15-September-15 | | | jSwap | 10.0800 | 10.0820 | 0.0450 | 0.0449 | 0.00 |
| 12/09/2008 | J157 On 15-September-15 | | | jSwap | 10.0800 | 10.0820 | 0.0450 | 0.0449 | 0.00 |
| 12/09/2008 | J157 On 15-September-15 | | | jSwap | 10.0800 | 10.0820 | 0.0450 | 0.0449 | 0.00 |
| 12/09/2008 | J157 On 15-September-15 | | | jSwap | 10.0800 | 10.0820 | 0.0450 | 0.0449 | 0.00 |
| 12/09/2008 | J157 On 15-September-15 | | | jSwap | 10.0800 | 10.0820 | 0.0450 | 0.0449 | 0.00 |
| 12/09/2008 | J186 On 21-December-26 | | | jSwap | 9.1100 | 9.1110 | 0.1430 | 0.1429 | 0.00 |
| 12/09/2008 | J186 On 21-December-26 | | | jSwap | 9.1100 | 9.1110 | 0.1430 | 0.1429 | 0.00 |
| 12/09/2008 | J186 On 21-December-26 | | | jSwap | 9.1100 | 9.1110 | 0.1430 | 0.1429 | 0.00 |
| 12/09/2008 | J186 On 21-December-26 | | | jSwap | 9.1100 | 9.1110 | 0.1430 | 0.1429 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | J186 On 21-December-26 | | | jSwap | 9.1100 | 9.1110 | 0.1430 | 0.1429 | 0.00 |
| 12/09/2008 | J186 On 21-December-26 | | | jSwap | 9.1100 | 9.1110 | 0.1430 | 0.1429 | 0.00 |
| 12/09/2008 | J186 On 21-December-26 | | | jSwap | 9.1100 | 9.1110 | 0.1430 | 0.1429 | 0.00 |
| 12/09/2008 | J201 On 22-December-14 | | | jSwap | 10.1000 | 10.1010 | 0.1234 | 0.1234 | 0.00 |
| 12/09/2008 | J201 On 22-December-14 | | | jSwap | 10.1000 | 10.1010 | 0.1234 | 0.1234 | 0.00 |
| 12/09/2008 | J201 On 22-December-14 | | | jSwap | 10.1000 | 10.1010 | 0.1234 | 0.1234 | 0.00 |
| 12/09/2008 | J201 On 22-December-14 | | | jSwap | 10.1000 | 10.1010 | 0.1234 | 0.1234 | 0.00 |
| 12/09/2008 | J201 On 22-December-14 | | | jSwap | 10.1000 | 10.1010 | 0.1234 | 0.1234 | 0.00 |
| 12/09/2008 | J201 On 22-December-14 | | | jSwap | 10.1000 | 10.1010 | 0.1234 | 0.1234 | 0.00 |
| 12/09/2008 | J201 On 22-December-14 | | | jSwap | 10.1000 | 10.1010 | 0.1234 | 0.1234 | 0.00 |
| 12/09/2008 | J203 On 15-September-17 | | | jSwap | 9.9000 | 9.8950 | 0.1516 | 0.1514 | 0.00 |
| 12/09/2008 | J203 On 15-September-17 | | | jSwap | 9.9000 | 9.8950 | 0.1516 | 0.1514 | 0.00 |
| 12/09/2008 | J203 On 15-September-17 | | | jSwap | 9.9000 | 9.8950 | 0.1516 | 0.1514 | 0.00 |
| 12/09/2008 | J203 On 15-September-17 | | | jSwap | 9.9000 | 9.8950 | 0.1516 | 0.1514 | 0.00 |
| 12/09/2008 | J203 On 15-September-17 | | | jSwap | 9.9000 | 9.8950 | 0.1516 | 0.1514 | 0.00 |
| 12/09/2008 | J203 On 15-September-17 | | | jSwap | 9.9000 | 9.8950 | 0.1516 | 0.1514 | 0.00 |
| 12/09/2008 | J203 On 15-September-17 | | | jSwap | 9.9000 | 9.8950 | 0.1516 | 0.1514 | 0.00 |
| 12/09/2008 | J204 On 21-December-18 | | | jSwap | 9.7200 | 9.7210 | 0.1459 | 0.1457 | 0.00 |
| 12/09/2008 | J204 On 21-December-18 | | | jSwap | 9.7200 | 9.7210 | 0.1459 | 0.1457 | 0.00 |
| 12/09/2008 | J204 On 21-December-18 | | | jSwap | 9.7200 | 9.7210 | 0.1459 | 0.1457 | 0.00 |
| 12/09/2008 | J204 On 21-December-18 | | | jSwap | 9.7200 | 9.7210 | 0.1459 | 0.1457 | 0.00 |
| 12/09/2008 | J204 On 21-December-18 | | | jSwap | 9.7200 | 9.7210 | 0.1459 | 0.1457 | 0.00 |
| 12/09/2008 | J204 On 21-December-18 | | | jSwap | 9.7200 | 9.7210 | 0.1459 | 0.1457 | 0.00 |
| 12/09/2008 | J204 On 21-December-18 | | | jSwap | 9.7200 | 9.7210 | 0.1459 | 0.1457 | 0.00 |
| 12/09/2008 | J207 On 15-January-20 | | | jSwap | 9.6100 | 9.6100 | 0.1112 | 0.1109 | 0.00 |
| 12/09/2008 | J207 On 15-January-20 | | | jSwap | 9.6100 | 9.6100 | 0.1112 | 0.1109 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | J207 On 15-January-20 | | | jSwap | 9.6100 | 9.6100 | 0.1112 | 0.1109 | 0.00 |
| 12/09/2008 | J207 On 15-January-20 | | | jSwap | 9.6100 | 9.6100 | 0.1112 | 0.1109 | 0.00 |
| 12/09/2008 | J207 On 15-January-20 | | | jSwap | 9.6100 | 9.6100 | 0.1112 | 0.1109 | 0.00 |
| 12/09/2008 | J207 On 15-January-20 | | | jSwap | 9.6100 | 9.6100 | 0.1112 | 0.1109 | 0.00 |
| 12/09/2008 | J207 On 15-January-20 | | | jSwap | 9.6100 | 9.6100 | 0.1112 | 0.1109 | 0.00 |
| 12/09/2008 | JBAR On 21-December-05 | | | jBar | 12.1400 | 12.1420 | 12.1380 | 12.1420 | 0.00 |
| 12/09/2008 | JBAR On 21-December-05 | | | jBar | 12.1400 | 12.1420 | 12.1380 | 12.1420 | 0.00 |
| 12/09/2008 | JBAR On 21-December-05 | | | jBar | 12.1400 | 12.1420 | 12.1380 | 12.1420 | 0.00 |
| 12/09/2008 | JBAR On 21-December-05 | | | jBar | 12.1400 | 12.1420 | 12.1380 | 12.1420 | 0.00 |
| 12/09/2008 | JBAR On 21-December-05 | | | jBar | 12.1400 | 12.1420 | 12.1380 | 12.1420 | 0.00 |
| 12/09/2008 | JBAR On 21-December-05 | | | jBar | 12.1400 | 12.1420 | 12.1380 | 12.1420 | 0.00 |
| 12/09/2008 | JBAR On 21-December-05 | | | jBar | 12.1400 | 12.1420 | 12.1380 | 12.1420 | 0.00 |
| 12/09/2008 | JFRA On 05-February-09 | | | jFra | 11.9300 | 11.9230 | 0.0289 | 0.0289 | 0.00 |
| 12/09/2008 | JFRA On 05-February-09 | | | jFra | 11.9300 | 11.9230 | 0.0289 | 0.0289 | 0.00 |
| 12/09/2008 | JFRA On 05-February-09 | | | jFra | 11.9300 | 11.9230 | 0.0289 | 0.0289 | 0.00 |
| 12/09/2008 | JFRA On 05-February-09 | | | jFra | 11.9300 | 11.9230 | 0.0289 | 0.0289 | 0.00 |
| 12/09/2008 | JFRA On 05-February-09 | | | jFra | 11.9300 | 11.9230 | 0.0289 | 0.0289 | 0.00 |
| 12/09/2008 | JFRA On 05-February-09 | | | jFra | 11.9300 | 11.9230 | 0.0289 | 0.0289 | 0.00 |
| 12/09/2008 | JFRA On 05-February-09 | | | jFra | 11.9300 | 11.9230 | 0.0289 | 0.0289 | 0.00 |
| 12/09/2008 | JFRA On 07-May-09 | | | jFra | 11.4900 | 11.4840 | 0.0279 | 0.0278 | 0.00 |
| 12/09/2008 | JFRA On 07-May-09 | | | jFra | 11.4900 | 11.4840 | 0.0279 | 0.0278 | 0.00 |
| 12/09/2008 | JFRA On 07-May-09 | | | jFra | 11.4900 | 11.4840 | 0.0279 | 0.0278 | 0.00 |
| 12/09/2008 | JFRA On 07-May-09 | | | jFra | 11.4900 | 11.4840 | 0.0279 | 0.0278 | 0.00 |
| 12/09/2008 | JFRA On 07-May-09 | | | jFra | 11.4900 | 11.4840 | 0.0279 | 0.0278 | 0.00 |
| 12/09/2008 | JFRA On 07-May-09 | | | jFra | 11.4900 | 11.4840 | 0.0279 | 0.0278 | 0.00 |
| 12/09/2008 | JFRA On 07-May-09 | | | jFra | 11.4900 | 11.4840 | 0.0279 | 0.0278 | 0.00 |
| 12/09/2008 | JFRA On 06-August-09 | | | jFra | 10.9100 | 10.8960 | 0.0265 | 0.0265 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | JFRA On 06-August-09 | | | jFra | 10.9100 | 10.8960 | 0.0265 | 0.0265 | 0.00 |
| 12/09/2008 | JFRA On 06-August-09 | | | jFra | 10.9100 | 10.8960 | 0.0265 | 0.0265 | 0.00 |
| 12/09/2008 | JFRA On 06-August-09 | | | jFra | 10.9100 | 10.8960 | 0.0265 | 0.0265 | 0.00 |
| 12/09/2008 | JFRA On 06-August-09 | | | jFra | 10.9100 | 10.8960 | 0.0265 | 0.0265 | 0.00 |
| 12/09/2008 | JFRA On 06-August-09 | | | jFra | 10.9100 | 10.8960 | 0.0265 | 0.0265 | 0.00 |
| 12/09/2008 | JFRA On 06-August-09 | | | jFra | 10.9100 | 10.8960 | 0.0265 | 0.0265 | 0.00 |
| 12/09/2008 | JFRA On 06-November-08 | | | jFra | 12.0700 | 12.0650 | 0.0292 | 0.0292 | 0.00 |
| 12/09/2008 | JFRA On 06-November-08 | | | jFra | 12.0700 | 12.0650 | 0.0292 | 0.0292 | 0.00 |
| 12/09/2008 | JFRA On 06-November-08 | | | jFra | 12.0700 | 12.0650 | 0.0292 | 0.0292 | 0.00 |
| 12/09/2008 | JFRA On 06-November-08 | | | jFra | 12.0700 | 12.0650 | 0.0292 | 0.0292 | 0.00 |
| 12/09/2008 | JFRA On 06-November-08 | | | jFra | 12.0700 | 12.0650 | 0.0292 | 0.0292 | 0.00 |
| 12/09/2008 | JFRA On 06-November-08 | | | jFra | 12.0700 | 12.0650 | 0.0292 | 0.0292 | 0.00 |
| 12/09/2008 | JFRA On 06-November-08 | | | jFra | 12.0700 | 12.0650 | 0.0292 | 0.0292 | 0.00 |
| 12/09/2008 | JFRA On 05-November-09 | | | jFra | 10.4700 | 10.4420 | 0.0254 | 0.0254 | 0.00 |
| 12/09/2008 | JFRA On 05-November-09 | | | jFra | 10.4700 | 10.4420 | 0.0254 | 0.0254 | 0.00 |
| 12/09/2008 | JFRA On 05-November-09 | | | jFra | 10.4700 | 10.4420 | 0.0254 | 0.0254 | 0.00 |
| 12/09/2008 | JFRA On 05-November-09 | | | jFra | 10.4700 | 10.4420 | 0.0254 | 0.0254 | 0.00 |
| 12/09/2008 | JFRA On 05-November-09 | | | jFra | 10.4700 | 10.4420 | 0.0254 | 0.0254 | 0.00 |
| 12/09/2008 | JFRA On 05-November-09 | | | jFra | 10.4700 | 10.4420 | 0.0254 | 0.0254 | 0.00 |
| 12/09/2008 | JFRA On 05-November-09 | | | jFra | 10.4700 | 10.4420 | 0.0254 | 0.0254 | 0.00 |
| 12/09/2008 | JN02 On 05-February-09 | | | jNote | 10.5400 | 10.5320 | 0.1866 | 0.1865 | 0.00 |
| 12/09/2008 | JN02 On 05-February-09 | | | jNote | 10.5400 | 10.5320 | 0.1866 | 0.1865 | 0.00 |
| 12/09/2008 | JN02 On 05-February-09 | | | jNote | 10.5400 | 10.5320 | 0.1866 | 0.1865 | 0.00 |
| 12/09/2008 | JN02 On 05-February-09 | | | jNote | 10.5400 | 10.5320 | 0.1866 | 0.1865 | 0.00 |
| 12/09/2008 | JN02 On 05-February-09 | | | jNote | 10.5400 | 10.5320 | 0.1866 | 0.1865 | 0.00 |
| 12/09/2008 | JN02 On 05-February-09 | | | jNote | 10.5400 | 10.5320 | 0.1866 | 0.1865 | 0.00 |
| 12/09/2008 | JN02 On 05-February-09 | | | jNote | 10.5400 | 10.5320 | 0.1866 | 0.1865 | 0.00 |
| 12/09/2008 | JN02 On 07-May-09 | | | jNote | 10.2200 | 10.2170 | 0.1818 | 0.1817 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | JN02 On 07-May-09 | | | jNote | 10.2200 | 10.2170 | 0.1818 | 0.1817 | 0.00 |
| 12/09/2008 | JN02 On 07-May-09 | | | jNote | 10.2200 | 10.2170 | 0.1818 | 0.1817 | 0.00 |
| 12/09/2008 | JN02 On 07-May-09 | | | jNote | 10.2200 | 10.2170 | 0.1818 | 0.1817 | 0.00 |
| 12/09/2008 | JN02 On 07-May-09 | | | jNote | 10.2200 | 10.2170 | 0.1818 | 0.1817 | 0.00 |
| 12/09/2008 | JN02 On 07-May-09 | | | jNote | 10.2200 | 10.2170 | 0.1818 | 0.1817 | 0.00 |
| 12/09/2008 | JN02 On 07-May-09 | | | jNote | 10.2200 | 10.2170 | 0.1818 | 0.1817 | 0.00 |
| 12/09/2008 | JN02 On 06-November-08 | | | jNote | 10.8600 | 10.8490 | 0.1915 | 0.1914 | 0.00 |
| 12/09/2008 | JN02 On 06-November-08 | | | jNote | 10.8600 | 10.8490 | 0.1915 | 0.1914 | 0.00 |
| 12/09/2008 | JN02 On 06-November-08 | | | jNote | 10.8600 | 10.8490 | 0.1915 | 0.1914 | 0.00 |
| 12/09/2008 | JN02 On 06-November-08 | | | jNote | 10.8600 | 10.8490 | 0.1915 | 0.1914 | 0.00 |
| 12/09/2008 | JN02 On 06-November-08 | | | jNote | 10.8600 | 10.8490 | 0.1915 | 0.1914 | 0.00 |
| 12/09/2008 | JN02 On 06-November-08 | | | jNote | 10.8600 | 10.8490 | 0.1915 | 0.1914 | 0.00 |
| 12/09/2008 | JN02 On 06-November-08 | | | jNote | 10.8600 | 10.8490 | 0.1915 | 0.1914 | 0.00 |
| 12/09/2008 | JN05 On 05-February-09 | | | jNote | 9.7700 | 9.7640 | 0.3798 | 0.3797 | 0.00 |
| 12/09/2008 | JN05 On 05-February-09 | | | jNote | 9.7700 | 9.7640 | 0.3798 | 0.3797 | 0.00 |
| 12/09/2008 | JN05 On 05-February-09 | | | jNote | 9.7700 | 9.7640 | 0.3798 | 0.3797 | 0.00 |
| 12/09/2008 | JN05 On 05-February-09 | | | jNote | 9.7700 | 9.7640 | 0.3798 | 0.3797 | 0.00 |
| 12/09/2008 | JN05 On 05-February-09 | | | jNote | 9.7700 | 9.7640 | 0.3798 | 0.3797 | 0.00 |
| 12/09/2008 | JN05 On 05-February-09 | | | jNote | 9.7700 | 9.7640 | 0.3798 | 0.3797 | 0.00 |
| 12/09/2008 | JN05 On 05-February-09 | | | jNote | 9.7700 | 9.7640 | 0.3798 | 0.3797 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-May-09 | | | jNote | 9.6000 | 9.5930 | 0.3741 | 0.3741 | 0.00 |
| 12/09/2008 | JN05 On 07-November-08 | | | jNote | 9.7300 | 9.7230 | 0.3626 | 0.3625 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | JN05 On 07-November-08 | | | jNote | 9.7300 | 9.7230 | 0.3626 | 0.3625 | 0.00 |
| 12/09/2008 | JN05 On 07-November-08 | | | jNote | 9.7300 | 9.7230 | 0.3626 | 0.3625 | 0.00 |
| 12/09/2008 | JN05 On 07-November-08 | | | jNote | 9.7300 | 9.7230 | 0.3626 | 0.3625 | 0.00 |
| 12/09/2008 | JN05 On 07-November-08 | | | jNote | 9.7300 | 9.7230 | 0.3626 | 0.3625 | 0.00 |
| 12/09/2008 | JN05 On 07-November-08 | | | jNote | 9.7300 | 9.7230 | 0.3626 | 0.3625 | 0.00 |
| 12/09/2008 | JN05 On 07-November-08 | | | jNote | 9.7300 | 9.7230 | 0.3626 | 0.3625 | 0.00 |
| 12/09/2008 | JN10 On 05-February-09 | | | jNote | 9.3400 | 9.3370 | 0.5957 | 0.5956 | 0.00 |
| 12/09/2008 | JN10 On 05-February-09 | | | jNote | 9.3400 | 9.3370 | 0.5957 | 0.5956 | 0.00 |
| 12/09/2008 | JN10 On 05-February-09 | | | jNote | 9.3400 | 9.3370 | 0.5957 | 0.5956 | 0.00 |
| 12/09/2008 | JN10 On 05-February-09 | | | jNote | 9.3400 | 9.3370 | 0.5957 | 0.5956 | 0.00 |
| 12/09/2008 | JN10 On 05-February-09 | | | jNote | 9.3400 | 9.3370 | 0.5957 | 0.5956 | 0.00 |
| 12/09/2008 | JN10 On 05-February-09 | | | jNote | 9.3400 | 9.3370 | 0.5957 | 0.5956 | 0.00 |
| 12/09/2008 | JN10 On 05-February-09 | | | jNote | 9.3400 | 9.3370 | 0.5957 | 0.5956 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-May-09 | | | jNote | 9.2200 | 9.2170 | 0.5912 | 0.5912 | 0.00 |
| 12/09/2008 | JN10 On 07-November-08 | | | jNote | 9.3600 | 9.3590 | 0.5873 | 0.5874 | 0.00 |
| 12/09/2008 | JN10 On 07-November-08 | | | jNote | 9.3600 | 9.3590 | 0.5873 | 0.5874 | 0.00 |
| 12/09/2008 | JN10 On 07-November-08 | | | jNote | 9.3600 | 9.3590 | 0.5873 | 0.5874 | 0.00 |
| 12/09/2008 | JN10 On 07-November-08 | | | jNote | 9.3600 | 9.3590 | 0.5873 | 0.5874 | 0.00 |
| 12/09/2008 | JN10 On 07-November-08 | | | jNote | 9.3600 | 9.3590 | 0.5873 | 0.5874 | 0.00 |
| 12/09/2008 | JN10 On 07-November-08 | | | jNote | 9.3600 | 9.3590 | 0.5873 | 0.5874 | 0.00 |
| 12/09/2008 | JN10 On 07-November-08 | | | jNote | 9.3600 | 9.3590 | 0.5873 | 0.5874 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | JROD On 30-September-08 | | | jRod | 11.8100 | 11.8090 | 0.0105 | 0.0099 | 0.00 |
| 12/09/2008 | JROD On 30-September-08 | | | jRod | 11.8100 | 11.8090 | 0.0105 | 0.0099 | 0.00 |
| 12/09/2008 | JROD On 30-September-08 | | | jRod | 11.8100 | 11.8090 | 0.0105 | 0.0099 | 0.00 |
| 12/09/2008 | JROD On 30-September-08 | | | jRod | 11.8100 | 11.8090 | 0.0105 | 0.0099 | 0.00 |
| 12/09/2008 | JROD On 30-September-08 | | | jRod | 11.8100 | 11.8090 | 0.0105 | 0.0099 | 0.00 |
| 12/09/2008 | JROD On 30-September-08 | | | jRod | 11.8100 | 11.8090 | 0.0105 | 0.0099 | 0.00 |
| 12/09/2008 | JROD On 30-September-08 | | | jRod | 11.8100 | 11.8090 | 0.0105 | 0.0099 | 0.00 |
| 12/09/2008 | JROD On 31-October-08 | | | jRod | 11.9100 | 11.9100 | 0.0106 | 0.0100 | 0.00 |
| 12/09/2008 | JROD On 31-October-08 | | | jRod | 11.9100 | 11.9100 | 0.0106 | 0.0100 | 0.00 |
| 12/09/2008 | JROD On 31-October-08 | | | jRod | 11.9100 | 11.9100 | 0.0106 | 0.0100 | 0.00 |
| 12/09/2008 | JROD On 31-October-08 | | | jRod | 11.9100 | 11.9100 | 0.0106 | 0.0100 | 0.00 |
| 12/09/2008 | JROD On 31-October-08 | | | jRod | 11.9100 | 11.9100 | 0.0106 | 0.0100 | 0.00 |
| 12/09/2008 | JROD On 31-October-08 | | | jRod | 11.9100 | 11.9100 | 0.0106 | 0.0100 | 0.00 |
| 12/09/2008 | JROD On 31-October-08 | | | jRod | 11.9100 | 11.9100 | 0.0106 | 0.0100 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 28-November-08 | | | jRod | 12.0500 | 12.0590 | 0.0108 | 0.0102 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 0.0208 | 0.0202 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 0.0208 | 0.0202 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 0.0208 | 0.0202 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 0.0208 | 0.0202 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 0.0208 | 0.0202 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 0.0208 | 0.0202 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 0.0208 | 0.0202 | 0.00 |
| 12/09/2008 | JROD On 31-December-08 | | | jRod | 12.0200 | 12.0270 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | OTH1 On 05-February-09 | | | Index Future | 268.7600 | 266.1290 | 268.7640 | 266.1290 | 0.00 |
| 12/09/2008 | OTH1 On 05-February-09 | | | Index Future | 268.7600 | 266.1290 | 268.7640 | 266.1290 | 0.00 |
| 12/09/2008 | OTH1 On 05-February-09 | | | Index Future | 268.7600 | 266.1290 | 268.7640 | 266.1290 | 0.00 |
| 12/09/2008 | OTH1 On 05-February-09 | | | Index Future | 268.7600 | 266.1290 | 268.7640 | 266.1290 | 0.00 |
| 12/09/2008 | OTH1 On 05-February-09 | | | Index Future | 268.7600 | 266.1290 | 268.7640 | 266.1290 | 0.00 |
| 12/09/2008 | OTH1 On 05-February-09 | | | Index Future | 268.7600 | 266.1290 | 268.7640 | 266.1290 | 0.00 |
| 12/09/2008 | OTH1 On 05-February-09 | | | Index Future | 268.7600 | 266.1290 | 268.7640 | 266.1290 | 0.00 |
| 12/09/2008 | OTH1 On 07-May-09 | | | Index Future | 276.5400 | 273.8290 | 276.5420 | 273.8290 | 0.00 |
| 12/09/2008 | OTH1 On 07-May-09 | | | Index Future | 276.5400 | 273.8290 | 276.5420 | 273.8290 | 0.00 |
| 12/09/2008 | OTH1 On 07-May-09 | | | Index Future | 276.5400 | 273.8290 | 276.5420 | 273.8290 | 0.00 |
| 12/09/2008 | OTH1 On 07-May-09 | | | Index Future | 276.5400 | 273.8290 | 276.5420 | 273.8290 | 0.00 |
| 12/09/2008 | OTH1 On 07-May-09 | | | Index Future | 276.5400 | 273.8290 | 276.5420 | 273.8290 | 0.00 |
| 12/09/2008 | OTH1 On 07-May-09 | | | Index Future | 276.5400 | 273.8290 | 276.5420 | 273.8290 | 0.00 |
| 12/09/2008 | OTH1 On 07-May-09 | | | Index Future | 276.5400 | 273.8290 | 276.5420 | 273.8290 | 0.00 |
| 12/09/2008 | OTH1 On 06-November-08 | | | Index Future | 261.0800 | 258.5170 | 261.0750 | 258.5170 | 9.00 |
| 12/09/2008 | OTH1 On 06-November-08 | | | Index Future | 261.0800 | 258.5170 | 261.0750 | 258.5170 | 9.00 |
| 12/09/2008 | OTH1 On 06-November-08 | | | Index Future | 261.0800 | 258.5170 | 261.0750 | 258.5170 | 9.00 |
| 12/09/2008 | OTH1 On 06-November-08 | | | Index Future | 261.0800 | 258.5170 | 261.0750 | 258.5170 | 9.00 |
| 12/09/2008 | OTH1 On 06-November-08 | | | Index Future | 261.0800 | 258.5170 | 261.0750 | 258.5170 | 9.00 |
| 12/09/2008 | OTH1 On 06-November-08 | | | Index Future | 261.0800 | 258.5170 | 261.0750 | 258.5170 | 9.00 |
| 12/09/2008 | OTH1 On 06-November-08 | | | Index Future | 261.0800 | 258.5170 | 261.0750 | 258.5170 | 9.00 |
| 12/09/2008 | R153 On 05-February-09 | | | Bond Future | 9.2300 | 9.4290 | 111.1765 | 110.8793 | 3.00 |
| 12/09/2008 | R153 On 05-February-09 | | | Bond Future | 9.2300 | 9.4290 | 111.1765 | 110.8793 | 3.00 |
| 12/09/2008 | R153 On 05-February-09 | | | Bond Future | 9.2300 | 9.4290 | 111.1765 | 110.8793 | 3.00 |
| 12/09/2008 | R153 On 05-February-09 | | | Bond Future | 9.2300 | 9.4290 | 111.1765 | 110.8793 | 3.00 |
| 12/09/2008 | R153 On 05-February-09 | | | Bond Future | 9.2300 | 9.4290 | 111.1765 | 110.8793 | 3.00 |
| 12/09/2008 | R153 On 05-February-09 | | | Bond Future | 9.2300 | 9.4290 | 111.1765 | 110.8793 | 3.00 |
| 12/09/2008 | R153 On 05-February-09 | | | Bond Future | 9.2300 | 9.4290 | 111.1765 | 110.8793 | 3.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R153 On 07-May-09 | | | Bond Future | 8.7100 | 8.9500 | 107.7254 | 107.4189 | 0.00 |
| 12/09/2008 | R153 On 07-May-09 | | | Bond Future | 8.7100 | 8.9500 | 107.7254 | 107.4189 | 0.00 |
| 12/09/2008 | R153 On 07-May-09 | | | Bond Future | 8.7100 | 8.9500 | 107.7254 | 107.4189 | 0.00 |
| 12/09/2008 | R153 On 07-May-09 | | | Bond Future | 8.7100 | 8.9500 | 107.7254 | 107.4189 | 0.00 |
| 12/09/2008 | R153 On 07-May-09 | | | Bond Future | 8.7100 | 8.9500 | 107.7254 | 107.4189 | 0.00 |
| 12/09/2008 | R153 On 07-May-09 | | | Bond Future | 8.7100 | 8.9500 | 107.7254 | 107.4189 | 0.00 |
| 12/09/2008 | R153 On 07-May-09 | | | Bond Future | 8.7100 | 8.9500 | 107.7254 | 107.4189 | 0.00 |
| 12/09/2008 | R153 On 06-November-08 | | | Bond Future | 9.6200 | 9.7940 | 108.0157 | 107.7272 | 8667.00 |
| 12/09/2008 | R153 On 06-November-08 | | | Bond Future | 9.6200 | 9.7940 | 108.0157 | 107.7272 | 8667.00 |
| 12/09/2008 | R153 On 06-November-08 | | | Bond Future | 9.6200 | 9.7940 | 108.0157 | 107.7272 | 8667.00 |
| 12/09/2008 | R153 On 06-November-08 | | | Bond Future | 9.6200 | 9.7940 | 108.0157 | 107.7272 | 8667.00 |
| 12/09/2008 | R153 On 06-November-08 | | | Bond Future | 9.6200 | 9.7940 | 108.0157 | 107.7272 | 8667.00 |
| 12/09/2008 | R153 On 06-November-08 | | | Bond Future | 9.6200 | 9.7940 | 108.0157 | 107.7272 | 8667.00 |
| 12/09/2008 | R153 On 06-November-08 | | | Bond Future | 9.6200 | 9.7940 | 108.0157 | 107.7272 | 8667.00 |
| 12/09/2008 | R157 On 05-February-09 | | | Bond Future | 8.8900 | 9.0490 | 128.1355 | 127.2363 | 5094.00 |
| 12/09/2008 | R157 On 05-February-09 | | | Bond Future | 8.8900 | 9.0490 | 128.1355 | 127.2363 | 5094.00 |
| 12/09/2008 | R157 On 05-February-09 | | | Bond Future | 8.8900 | 9.0490 | 128.1355 | 127.2363 | 5094.00 |
| 12/09/2008 | R157 On 05-February-09 | | | Bond Future | 8.8900 | 9.0490 | 128.1355 | 127.2363 | 5094.00 |
| 12/09/2008 | R157 On 05-February-09 | | | Bond Future | 8.8900 | 9.0490 | 128.1355 | 127.2363 | 5094.00 |
| 12/09/2008 | R157 On 05-February-09 | | | Bond Future | 8.8900 | 9.0490 | 128.1355 | 127.2363 | 5094.00 |
| 12/09/2008 | R157 On 05-February-09 | | | Bond Future | 8.8900 | 9.0490 | 128.1355 | 127.2363 | 5094.00 |
| 12/09/2008 | R157 On 07-May-09 | | | Bond Future | 8.7400 | 8.9090 | 124.9076 | 123.9805 | 0.00 |
| 12/09/2008 | R157 On 07-May-09 | | | Bond Future | 8.7400 | 8.9090 | 124.9076 | 123.9805 | 0.00 |
| 12/09/2008 | R157 On 07-May-09 | | | Bond Future | 8.7400 | 8.9090 | 124.9076 | 123.9805 | 0.00 |
| 12/09/2008 | R157 On 07-May-09 | | | Bond Future | 8.7400 | 8.9090 | 124.9076 | 123.9805 | 0.00 |
| 12/09/2008 | R157 On 07-May-09 | | | Bond Future | 8.7400 | 8.9090 | 124.9076 | 123.9805 | 0.00 |
| 12/09/2008 | R157 On 07-May-09 | | | Bond Future | 8.7400 | 8.9090 | 124.9076 | 123.9805 | 0.00 |
| 12/09/2008 | R157 On 07-May-09 | | | Bond Future | 8.7400 | 8.9090 | 124.9076 | 123.9805 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R157 On 06-November-08 | | | Bond Future | 9.0300 | 9.1790 | 124.5745 | 123.6942 | 8088.00 |
| 12/09/2008 | R157 On 06-November-08 | | | Bond Future | 9.0300 | 9.1790 | 124.5745 | 123.6942 | 8088.00 |
| 12/09/2008 | R157 On 06-November-08 | | | Bond Future | 9.0300 | 9.1790 | 124.5745 | 123.6942 | 8088.00 |
| 12/09/2008 | R157 On 06-November-08 | | | Bond Future | 9.0300 | 9.1790 | 124.5745 | 123.6942 | 8088.00 |
| 12/09/2008 | R157 On 06-November-08 | | | Bond Future | 9.0300 | 9.1790 | 124.5745 | 123.6942 | 8088.00 |
| 12/09/2008 | R157 On 06-November-08 | | | Bond Future | 9.0300 | 9.1790 | 124.5745 | 123.6942 | 8088.00 |
| 12/09/2008 | R157 On 06-November-08 | | | Bond Future | 9.0300 | 9.1790 | 124.5745 | 123.6942 | 8088.00 |
| 12/09/2008 | R186 On 05-February-09 | | | Bond Future | 8.6200 | 8.7620 | 118.4478 | 116.9958 | 2500.00 |
| 12/09/2008 | R186 On 05-February-09 | | | Bond Future | 8.6200 | 8.7620 | 118.4478 | 116.9958 | 2500.00 |
| 12/09/2008 | R186 On 05-February-09 | | | Bond Future | 8.6200 | 8.7620 | 118.4478 | 116.9958 | 2500.00 |
| 12/09/2008 | R186 On 05-February-09 | | | Bond Future | 8.6200 | 8.7620 | 118.4478 | 116.9958 | 2500.00 |
| 12/09/2008 | R186 On 05-February-09 | | | Bond Future | 8.6200 | 8.7620 | 118.4478 | 116.9958 | 2500.00 |
| 12/09/2008 | R186 On 05-February-09 | | | Bond Future | 8.6200 | 8.7620 | 118.4478 | 116.9958 | 2500.00 |
| 12/09/2008 | R186 On 05-February-09 | | | Bond Future | 8.6200 | 8.7620 | 118.4478 | 116.9958 | 2500.00 |
| 12/09/2008 | R186 On 07-May-09 | | | Bond Future | 8.5200 | 8.6640 | 122.0003 | 120.5094 | 0.00 |
| 12/09/2008 | R186 On 07-May-09 | | | Bond Future | 8.5200 | 8.6640 | 122.0003 | 120.5094 | 0.00 |
| 12/09/2008 | R186 On 07-May-09 | | | Bond Future | 8.5200 | 8.6640 | 122.0003 | 120.5094 | 0.00 |
| 12/09/2008 | R186 On 07-May-09 | | | Bond Future | 8.5200 | 8.6640 | 122.0003 | 120.5094 | 0.00 |
| 12/09/2008 | R186 On 07-May-09 | | | Bond Future | 8.5200 | 8.6640 | 122.0003 | 120.5094 | 0.00 |
| 12/09/2008 | R186 On 07-May-09 | | | Bond Future | 8.5200 | 8.6640 | 122.0003 | 120.5094 | 0.00 |
| 12/09/2008 | R186 On 07-May-09 | | | Bond Future | 8.5200 | 8.6640 | 122.0003 | 120.5094 | 0.00 |
| 12/09/2008 | R186 On 06-November-08 | | | Bond Future | 8.7200 | 8.8620 | 120.1346 | 118.7222 | 4905.00 |
| 12/09/2008 | R186 On 06-November-08 | | | Bond Future | 8.7200 | 8.8620 | 120.1346 | 118.7222 | 4905.00 |
| 12/09/2008 | R186 On 06-November-08 | | | Bond Future | 8.7200 | 8.8620 | 120.1346 | 118.7222 | 4905.00 |
| 12/09/2008 | R186 On 06-November-08 | | | Bond Future | 8.7200 | 8.8620 | 120.1346 | 118.7222 | 4905.00 |
| 12/09/2008 | R186 On 06-November-08 | | | Bond Future | 8.7200 | 8.8620 | 120.1346 | 118.7222 | 4905.00 |
| 12/09/2008 | R186 On 06-November-08 | | | Bond Future | 8.7200 | 8.8620 | 120.1346 | 118.7222 | 4905.00 |
| 12/09/2008 | R186 On 06-November-08 | | | Bond Future | 8.7200 | 8.8620 | 120.1346 | 118.7222 | 4905.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R196 On 05-February-09 | | | Bond Future | 11.2200 | 11.2850 | 104.4224 | 104.4189 | 0.00 |
| 12/09/2008 | R196 On 05-February-09 | | | Bond Future | 11.2200 | 11.2850 | 104.4224 | 104.4189 | 0.00 |
| 12/09/2008 | R196 On 05-February-09 | | | Bond Future | 11.2200 | 11.2850 | 104.4224 | 104.4189 | 0.00 |
| 12/09/2008 | R196 On 05-February-09 | | | Bond Future | 11.2200 | 11.2850 | 104.4224 | 104.4189 | 0.00 |
| 12/09/2008 | R196 On 05-February-09 | | | Bond Future | 11.2200 | 11.2850 | 104.4224 | 104.4189 | 0.00 |
| 12/09/2008 | R196 On 05-February-09 | | | Bond Future | 11.2200 | 11.2850 | 104.4224 | 104.4189 | 0.00 |
| 12/09/2008 | R196 On 05-February-09 | | | Bond Future | 11.2200 | 11.2850 | 104.4224 | 104.4189 | 0.00 |
| 12/09/2008 | R196 On 07-May-09 | | | Bond Future | 10.9800 | 11.1350 | 101.6355 | 101.5880 | 0.00 |
| 12/09/2008 | R196 On 07-May-09 | | | Bond Future | 10.9800 | 11.1350 | 101.6355 | 101.5880 | 0.00 |
| 12/09/2008 | R196 On 07-May-09 | | | Bond Future | 10.9800 | 11.1350 | 101.6355 | 101.5880 | 0.00 |
| 12/09/2008 | R196 On 07-May-09 | | | Bond Future | 10.9800 | 11.1350 | 101.6355 | 101.5880 | 0.00 |
| 12/09/2008 | R196 On 07-May-09 | | | Bond Future | 10.9800 | 11.1350 | 101.6355 | 101.5880 | 0.00 |
| 12/09/2008 | R196 On 07-May-09 | | | Bond Future | 10.9800 | 11.1350 | 101.6355 | 101.5880 | 0.00 |
| 12/09/2008 | R196 On 07-May-09 | | | Bond Future | 10.9800 | 11.1350 | 101.6355 | 101.5880 | 0.00 |
| 12/09/2008 | R196 On 06-November-08 | | | Bond Future | 11.8300 | 11.8790 | 101.4166 | 101.4028 | 0.00 |
| 12/09/2008 | R196 On 06-November-08 | | | Bond Future | 11.8300 | 11.8790 | 101.4166 | 101.4028 | 0.00 |
| 12/09/2008 | R196 On 06-November-08 | | | Bond Future | 11.8300 | 11.8790 | 101.4166 | 101.4028 | 0.00 |
| 12/09/2008 | R196 On 06-November-08 | | | Bond Future | 11.8300 | 11.8790 | 101.4166 | 101.4028 | 0.00 |
| 12/09/2008 | R196 On 06-November-08 | | | Bond Future | 11.8300 | 11.8790 | 101.4166 | 101.4028 | 0.00 |
| 12/09/2008 | R196 On 06-November-08 | | | Bond Future | 11.8300 | 11.8790 | 101.4166 | 101.4028 | 0.00 |
| 12/09/2008 | R196 On 06-November-08 | | | Bond Future | 11.8300 | 11.8790 | 101.4166 | 101.4028 | 0.00 |
| 12/09/2008 | R201 On 05-February-09 | | | Bond Future | 8.9800 | 9.1430 | 100.1672 | 99.4535 | 0.00 |
| 12/09/2008 | R201 On 05-February-09 | | | Bond Future | 8.9800 | 9.1430 | 100.1672 | 99.4535 | 0.00 |
| 12/09/2008 | R201 On 05-February-09 | | | Bond Future | 8.9800 | 9.1430 | 100.1672 | 99.4535 | 0.00 |
| 12/09/2008 | R201 On 05-February-09 | | | Bond Future | 8.9800 | 9.1430 | 100.1672 | 99.4535 | 0.00 |
| 12/09/2008 | R201 On 05-February-09 | | | Bond Future | 8.9800 | 9.1430 | 100.1672 | 99.4535 | 0.00 |
| 12/09/2008 | R201 On 05-February-09 | | | Bond Future | 8.9800 | 9.1430 | 100.1672 | 99.4535 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R201 On 05-February-09 | | | Bond Future | 8.9800 | 9.1430 | 100.1672 | 99.4535 | 0.00 |
| 12/09/2008 | R201 On 07-May-09 | | | Bond Future | 8.8300 | 9.0000 | 103.0535 | 102.3143 | 0.00 |
| 12/09/2008 | R201 On 07-May-09 | | | Bond Future | 8.8300 | 9.0000 | 103.0535 | 102.3143 | 0.00 |
| 12/09/2008 | R201 On 07-May-09 | | | Bond Future | 8.8300 | 9.0000 | 103.0535 | 102.3143 | 0.00 |
| 12/09/2008 | R201 On 07-May-09 | | | Bond Future | 8.8300 | 9.0000 | 103.0535 | 102.3143 | 0.00 |
| 12/09/2008 | R201 On 07-May-09 | | | Bond Future | 8.8300 | 9.0000 | 103.0535 | 102.3143 | 0.00 |
| 12/09/2008 | R201 On 07-May-09 | | | Bond Future | 8.8300 | 9.0000 | 103.0535 | 102.3143 | 0.00 |
| 12/09/2008 | R201 On 07-May-09 | | | Bond Future | 8.8300 | 9.0000 | 103.0535 | 102.3143 | 0.00 |
| 12/09/2008 | R201 On 06-November-08 | | | Bond Future | 9.1300 | 9.2850 | 101.6431 | 100.9492 | 1000.00 |
| 12/09/2008 | R201 On 06-November-08 | | | Bond Future | 9.1300 | 9.2850 | 101.6431 | 100.9492 | 1000.00 |
| 12/09/2008 | R201 On 06-November-08 | | | Bond Future | 9.1300 | 9.2850 | 101.6431 | 100.9492 | 1000.00 |
| 12/09/2008 | R201 On 06-November-08 | | | Bond Future | 9.1300 | 9.2850 | 101.6431 | 100.9492 | 1000.00 |
| 12/09/2008 | R201 On 06-November-08 | | | Bond Future | 9.1300 | 9.2850 | 101.6431 | 100.9492 | 1000.00 |
| 12/09/2008 | R201 On 06-November-08 | | | Bond Future | 9.1300 | 9.2850 | 101.6431 | 100.9492 | 1000.00 |
| 12/09/2008 | R201 On 06-November-08 | | | Bond Future | 9.1300 | 9.2850 | 101.6431 | 100.9492 | 1000.00 |
| 12/09/2008 | R203 On 05-February-09 | | | Bond Future | 8.8700 | 9.0310 | 99.6744 | 98.7603 | 0.00 |
| 12/09/2008 | R203 On 05-February-09 | | | Bond Future | 8.8700 | 9.0310 | 99.6744 | 98.7603 | 0.00 |
| 12/09/2008 | R203 On 05-February-09 | | | Bond Future | 8.8700 | 9.0310 | 99.6744 | 98.7603 | 0.00 |
| 12/09/2008 | R203 On 05-February-09 | | | Bond Future | 8.8700 | 9.0310 | 99.6744 | 98.7603 | 0.00 |
| 12/09/2008 | R203 On 05-February-09 | | | Bond Future | 8.8700 | 9.0310 | 99.6744 | 98.7603 | 0.00 |
| 12/09/2008 | R203 On 05-February-09 | | | Bond Future | 8.8700 | 9.0310 | 99.6744 | 98.7603 | 0.00 |
| 12/09/2008 | R203 On 05-February-09 | | | Bond Future | 8.8700 | 9.0310 | 99.6744 | 98.7603 | 0.00 |
| 12/09/2008 | R203 On 07-May-09 | | | Bond Future | 8.7300 | 8.8980 | 98.4613 | 97.5210 | 0.00 |
| 12/09/2008 | R203 On 07-May-09 | | | Bond Future | 8.7300 | 8.8980 | 98.4613 | 97.5210 | 0.00 |
| 12/09/2008 | R203 On 07-May-09 | | | Bond Future | 8.7300 | 8.8980 | 98.4613 | 97.5210 | 0.00 |
| 12/09/2008 | R203 On 07-May-09 | | | Bond Future | 8.7300 | 8.8980 | 98.4613 | 97.5210 | 0.00 |
| 12/09/2008 | R203 On 07-May-09 | | | Bond Future | 8.7300 | 8.8980 | 98.4613 | 97.5210 | 0.00 |
| 12/09/2008 | R203 On 07-May-09 | | | Bond Future | 8.7300 | 8.8980 | 98.4613 | 97.5210 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R203 On 07-May-09 | | | Bond Future | 8.7300 | 8.8980 | 98.4613 | 97.5210 | 0.00 |
| 12/09/2008 | R203 On 06-November-08 | | | Bond Future | 9.0100 | 9.1600 | 96.7255 | 95.8445 | 0.00 |
| 12/09/2008 | R203 On 06-November-08 | | | Bond Future | 9.0100 | 9.1600 | 96.7255 | 95.8445 | 0.00 |
| 12/09/2008 | R203 On 06-November-08 | | | Bond Future | 9.0100 | 9.1600 | 96.7255 | 95.8445 | 0.00 |
| 12/09/2008 | R203 On 06-November-08 | | | Bond Future | 9.0100 | 9.1600 | 96.7255 | 95.8445 | 0.00 |
| 12/09/2008 | R203 On 06-November-08 | | | Bond Future | 9.0100 | 9.1600 | 96.7255 | 95.8445 | 0.00 |
| 12/09/2008 | R203 On 06-November-08 | | | Bond Future | 9.0100 | 9.1600 | 96.7255 | 95.8445 | 0.00 |
| 12/09/2008 | R203 On 06-November-08 | | | Bond Future | 9.0100 | 9.1600 | 96.7255 | 95.8445 | 0.00 |
| 12/09/2008 | R204 On 05-February-09 | | | Bond Future | 8.8300 | 8.9900 | 95.6947 | 94.7181 | 9.00 |
| 12/09/2008 | R204 On 05-February-09 | | | Bond Future | 8.8300 | 8.9900 | 95.6947 | 94.7181 | 9.00 |
| 12/09/2008 | R204 On 05-February-09 | | | Bond Future | 8.8300 | 8.9900 | 95.6947 | 94.7181 | 9.00 |
| 12/09/2008 | R204 On 05-February-09 | | | Bond Future | 8.8300 | 8.9900 | 95.6947 | 94.7181 | 9.00 |
| 12/09/2008 | R204 On 05-February-09 | | | Bond Future | 8.8300 | 8.9900 | 95.6947 | 94.7181 | 9.00 |
| 12/09/2008 | R204 On 05-February-09 | | | Bond Future | 8.8300 | 8.9900 | 95.6947 | 94.7181 | 9.00 |
| 12/09/2008 | R204 On 05-February-09 | | | Bond Future | 8.8300 | 8.9900 | 95.6947 | 94.7181 | 9.00 |
| 12/09/2008 | R204 On 07-May-09 | | | Bond Future | 8.7100 | 8.8690 | 98.5660 | 97.5634 | 0.00 |
| 12/09/2008 | R204 On 07-May-09 | | | Bond Future | 8.7100 | 8.8690 | 98.5660 | 97.5634 | 0.00 |
| 12/09/2008 | R204 On 07-May-09 | | | Bond Future | 8.7100 | 8.8690 | 98.5660 | 97.5634 | 0.00 |
| 12/09/2008 | R204 On 07-May-09 | | | Bond Future | 8.7100 | 8.8690 | 98.5660 | 97.5634 | 0.00 |
| 12/09/2008 | R204 On 07-May-09 | | | Bond Future | 8.7100 | 8.8690 | 98.5660 | 97.5634 | 0.00 |
| 12/09/2008 | R204 On 07-May-09 | | | Bond Future | 8.7100 | 8.8690 | 98.5660 | 97.5634 | 0.00 |
| 12/09/2008 | R204 On 07-May-09 | | | Bond Future | 8.7100 | 8.8690 | 98.5660 | 97.5634 | 0.00 |
| 12/09/2008 | R204 On 06-November-08 | | | Bond Future | 8.9600 | 9.1110 | 96.8198 | 95.8707 | 3126.00 |
| 12/09/2008 | R204 On 06-November-08 | | | Bond Future | 8.9600 | 9.1110 | 96.8198 | 95.8707 | 3126.00 |
| 12/09/2008 | R204 On 06-November-08 | | | Bond Future | 8.9600 | 9.1110 | 96.8198 | 95.8707 | 3126.00 |
| 12/09/2008 | R204 On 06-November-08 | | | Bond Future | 8.9600 | 9.1110 | 96.8198 | 95.8707 | 3126.00 |
| 12/09/2008 | R204 On 06-November-08 | | | Bond Future | 8.9600 | 9.1110 | 96.8198 | 95.8707 | 3126.00 |
| 12/09/2008 | R204 On 06-November-08 | | | Bond Future | 8.9600 | 9.1110 | 96.8198 | 95.8707 | 3126.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R204 On 06-November-08 | | | Bond Future | 8.9600 | 9.1110 | 96.8198 | 95.8707 | 3126.00 |
| 12/09/2008 | R206 On 05-February-09 | | | Bond Future | 8.9100 | 9.0720 | 95.0059 | 94.3912 | 0.00 |
| 12/09/2008 | R206 On 05-February-09 | | | Bond Future | 8.9100 | 9.0720 | 95.0059 | 94.3912 | 0.00 |
| 12/09/2008 | R206 On 05-February-09 | | | Bond Future | 8.9100 | 9.0720 | 95.0059 | 94.3912 | 0.00 |
| 12/09/2008 | R206 On 05-February-09 | | | Bond Future | 8.9100 | 9.0720 | 95.0059 | 94.3912 | 0.00 |
| 12/09/2008 | R206 On 05-February-09 | | | Bond Future | 8.9100 | 9.0720 | 95.0059 | 94.3912 | 0.00 |
| 12/09/2008 | R206 On 05-February-09 | | | Bond Future | 8.9100 | 9.0720 | 95.0059 | 94.3912 | 0.00 |
| 12/09/2008 | R206 On 05-February-09 | | | Bond Future | 8.9100 | 9.0720 | 95.0059 | 94.3912 | 0.00 |
| 12/09/2008 | R206 On 07-May-09 | | | Bond Future | 8.7100 | 8.8780 | 97.8560 | 97.2234 | 0.00 |
| 12/09/2008 | R206 On 07-May-09 | | | Bond Future | 8.7100 | 8.8780 | 97.8560 | 97.2234 | 0.00 |
| 12/09/2008 | R206 On 07-May-09 | | | Bond Future | 8.7100 | 8.8780 | 97.8560 | 97.2234 | 0.00 |
| 12/09/2008 | R206 On 07-May-09 | | | Bond Future | 8.7100 | 8.8780 | 97.8560 | 97.2234 | 0.00 |
| 12/09/2008 | R206 On 07-May-09 | | | Bond Future | 8.7100 | 8.8780 | 97.8560 | 97.2234 | 0.00 |
| 12/09/2008 | R206 On 07-May-09 | | | Bond Future | 8.7100 | 8.8780 | 97.8560 | 97.2234 | 0.00 |
| 12/09/2008 | R206 On 07-May-09 | | | Bond Future | 8.7100 | 8.8780 | 97.8560 | 97.2234 | 0.00 |
| 12/09/2008 | R206 On 06-November-08 | | | Bond Future | 9.1100 | 9.2660 | 95.8691 | 95.2720 | 610.00 |
| 12/09/2008 | R206 On 06-November-08 | | | Bond Future | 9.1100 | 9.2660 | 95.8691 | 95.2720 | 610.00 |
| 12/09/2008 | R206 On 06-November-08 | | | Bond Future | 9.1100 | 9.2660 | 95.8691 | 95.2720 | 610.00 |
| 12/09/2008 | R206 On 06-November-08 | | | Bond Future | 9.1100 | 9.2660 | 95.8691 | 95.2720 | 610.00 |
| 12/09/2008 | R206 On 06-November-08 | | | Bond Future | 9.1100 | 9.2660 | 95.8691 | 95.2720 | 610.00 |
| 12/09/2008 | R206 On 06-November-08 | | | Bond Future | 9.1100 | 9.2660 | 95.8691 | 95.2720 | 610.00 |
| 12/09/2008 | R206 On 06-November-08 | | | Bond Future | 9.1100 | 9.2660 | 95.8691 | 95.2720 | 610.00 |
| 12/09/2008 | R207 On 05-February-09 | | | Bond Future | 8.8500 | 9.0030 | 89.4751 | 88.4775 | 0.00 |
| 12/09/2008 | R207 On 05-February-09 | | | Bond Future | 8.8500 | 9.0030 | 89.4751 | 88.4775 | 0.00 |
| 12/09/2008 | R207 On 05-February-09 | | | Bond Future | 8.8500 | 9.0030 | 89.4751 | 88.4775 | 0.00 |
| 12/09/2008 | R207 On 05-February-09 | | | Bond Future | 8.8500 | 9.0030 | 89.4751 | 88.4775 | 0.00 |
| 12/09/2008 | R207 On 05-February-09 | | | Bond Future | 8.8500 | 9.0030 | 89.4751 | 88.4775 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R207 On 05-February-09 | | | Bond Future | 8.8500 | 9.0030 | 89.4751 | 88.4775 | 0.00 |
| 12/09/2008 | R207 On 05-February-09 | | | Bond Future | 8.8500 | 9.0030 | 89.4751 | 88.4775 | 0.00 |
| 12/09/2008 | R207 On 07-May-09 | | | Bond Future | 8.7300 | 8.8950 | 92.1615 | 91.1342 | 0.00 |
| 12/09/2008 | R207 On 07-May-09 | | | Bond Future | 8.7300 | 8.8950 | 92.1615 | 91.1342 | 0.00 |
| 12/09/2008 | R207 On 07-May-09 | | | Bond Future | 8.7300 | 8.8950 | 92.1615 | 91.1342 | 0.00 |
| 12/09/2008 | R207 On 07-May-09 | | | Bond Future | 8.7300 | 8.8950 | 92.1615 | 91.1342 | 0.00 |
| 12/09/2008 | R207 On 07-May-09 | | | Bond Future | 8.7300 | 8.8950 | 92.1615 | 91.1342 | 0.00 |
| 12/09/2008 | R207 On 07-May-09 | | | Bond Future | 8.7300 | 8.8950 | 92.1615 | 91.1342 | 0.00 |
| 12/09/2008 | R207 On 07-May-09 | | | Bond Future | 8.7300 | 8.8950 | 92.1615 | 91.1342 | 0.00 |
| 12/09/2008 | R207 On 06-November-08 | | | Bond Future | 8.9600 | 9.1160 | 90.3811 | 89.4145 | 0.00 |
| 12/09/2008 | R207 On 06-November-08 | | | Bond Future | 8.9600 | 9.1160 | 90.3811 | 89.4145 | 0.00 |
| 12/09/2008 | R207 On 06-November-08 | | | Bond Future | 8.9600 | 9.1160 | 90.3811 | 89.4145 | 0.00 |
| 12/09/2008 | R207 On 06-November-08 | | | Bond Future | 8.9600 | 9.1160 | 90.3811 | 89.4145 | 0.00 |
| 12/09/2008 | R207 On 06-November-08 | | | Bond Future | 8.9600 | 9.1160 | 90.3811 | 89.4145 | 0.00 |
| 12/09/2008 | R207 On 06-November-08 | | | Bond Future | 8.9600 | 9.1160 | 90.3811 | 89.4145 | 0.00 |
| 12/09/2008 | R207 On 06-November-08 | | | Bond Future | 8.9600 | 9.1160 | 90.3811 | 89.4145 | 0.00 |
| 12/09/2008 | R209 On 05-February-09 | | | Bond Future | 8.3200 | 8.4470 | 80.1592 | 79.0168 | 0.00 |
| 12/09/2008 | R209 On 05-February-09 | | | Bond Future | 8.3200 | 8.4470 | 80.1592 | 79.0168 | 0.00 |
| 12/09/2008 | R209 On 05-February-09 | | | Bond Future | 8.3200 | 8.4470 | 80.1592 | 79.0168 | 0.00 |
| 12/09/2008 | R209 On 05-February-09 | | | Bond Future | 8.3200 | 8.4470 | 80.1592 | 79.0168 | 0.00 |
| 12/09/2008 | R209 On 05-February-09 | | | Bond Future | 8.3200 | 8.4470 | 80.1592 | 79.0168 | 0.00 |
| 12/09/2008 | R209 On 05-February-09 | | | Bond Future | 8.3200 | 8.4470 | 80.1592 | 79.0168 | 0.00 |
| 12/09/2008 | R209 On 05-February-09 | | | Bond Future | 8.3200 | 8.4470 | 80.1592 | 79.0168 | 0.00 |
| 12/09/2008 | R209 On 07-May-09 | | | Bond Future | 8.2300 | 8.3650 | 79.3993 | 78.2146 | 0.00 |
| 12/09/2008 | R209 On 07-May-09 | | | Bond Future | 8.2300 | 8.3650 | 79.3993 | 78.2146 | 0.00 |
| 12/09/2008 | R209 On 07-May-09 | | | Bond Future | 8.2300 | 8.3650 | 79.3993 | 78.2146 | 0.00 |
| 12/09/2008 | R209 On 07-May-09 | | | Bond Future | 8.2300 | 8.3650 | 79.3993 | 78.2146 | 0.00 |
| 12/09/2008 | R209 On 07-May-09 | | | Bond Future | 8.2300 | 8.3650 | 79.3993 | 78.2146 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | R209 On 07-May-09 | | | Bond Future | 8.2300 | 8.3650 | 79.3993 | 78.2146 | 0.00 |
| 12/09/2008 | R209 On 07-May-09 | | | Bond Future | 8.2300 | 8.3650 | 79.3993 | 78.2146 | 0.00 |
| 12/09/2008 | R209 On 06-November-08 | | | Bond Future | 8.4000 | 8.5320 | 77.7947 | 76.6772 | 6630.00 |
| 12/09/2008 | R209 On 06-November-08 | | | Bond Future | 8.4000 | 8.5320 | 77.7947 | 76.6772 | 6630.00 |
| 12/09/2008 | R209 On 06-November-08 | | | Bond Future | 8.4000 | 8.5320 | 77.7947 | 76.6772 | 6630.00 |
| 12/09/2008 | R209 On 06-November-08 | | | Bond Future | 8.4000 | 8.5320 | 77.7947 | 76.6772 | 6630.00 |
| 12/09/2008 | R209 On 06-November-08 | | | Bond Future | 8.4000 | 8.5320 | 77.7947 | 76.6772 | 6630.00 |
| 12/09/2008 | R209 On 06-November-08 | | | Bond Future | 8.4000 | 8.5320 | 77.7947 | 76.6772 | 6630.00 |
| 12/09/2008 | R209 On 06-November-08 | | | Bond Future | 8.4000 | 8.5320 | 77.7947 | 76.6772 | 6630.00 |
| 12/09/2008 | TRT1 On 05-February-09 | | | Index Future | 277.8900 | 275.9160 | 277.8940 | 275.9160 | 0.00 |
| 12/09/2008 | TRT1 On 05-February-09 | | | Index Future | 277.8900 | 275.9160 | 277.8940 | 275.9160 | 0.00 |
| 12/09/2008 | TRT1 On 05-February-09 | | | Index Future | 277.8900 | 275.9160 | 277.8940 | 275.9160 | 0.00 |
| 12/09/2008 | TRT1 On 05-February-09 | | | Index Future | 277.8900 | 275.9160 | 277.8940 | 275.9160 | 0.00 |
| 12/09/2008 | TRT1 On 05-February-09 | | | Index Future | 277.8900 | 275.9160 | 277.8940 | 275.9160 | 0.00 |
| 12/09/2008 | TRT1 On 05-February-09 | | | Index Future | 277.8900 | 275.9160 | 277.8940 | 275.9160 | 0.00 |
| 12/09/2008 | TRT1 On 05-February-09 | | | Index Future | 277.8900 | 275.9160 | 277.8940 | 275.9160 | 0.00 |
| 12/09/2008 | TRT1 On 07-May-09 | | | Index Future | 285.9400 | 283.8990 | 285.9360 | 283.8990 | 0.00 |
| 12/09/2008 | TRT1 On 07-May-09 | | | Index Future | 285.9400 | 283.8990 | 285.9360 | 283.8990 | 0.00 |
| 12/09/2008 | TRT1 On 07-May-09 | | | Index Future | 285.9400 | 283.8990 | 285.9360 | 283.8990 | 0.00 |
| 12/09/2008 | TRT1 On 07-May-09 | | | Index Future | 285.9400 | 283.8990 | 285.9360 | 283.8990 | 0.00 |
| 12/09/2008 | TRT1 On 07-May-09 | | | Index Future | 285.9400 | 283.8990 | 285.9360 | 283.8990 | 0.00 |
| 12/09/2008 | TRT1 On 07-May-09 | | | Index Future | 285.9400 | 283.8990 | 285.9360 | 283.8990 | 0.00 |
| 12/09/2008 | TRT1 On 07-May-09 | | | Index Future | 285.9400 | 283.8990 | 285.9360 | 283.8990 | 0.00 |
| 12/09/2008 | TRT1 On 06-November-08 | | | Index Future | 269.9400 | 268.0240 | 269.9440 | 268.0240 | 300.00 |
| 12/09/2008 | TRT1 On 06-November-08 | | | Index Future | 269.9400 | 268.0240 | 269.9440 | 268.0240 | 300.00 |
| 12/09/2008 | TRT1 On 06-November-08 | | | Index Future | 269.9400 | 268.0240 | 269.9440 | 268.0240 | 300.00 |
| 12/09/2008 | TRT1 On 06-November-08 | | | Index Future | 269.9400 | 268.0240 | 269.9440 | 268.0240 | 300.00 |
| 12/09/2008 | TRT1 On 06-November-08 | | | Index Future | 269.9400 | 268.0240 | 269.9440 | 268.0240 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | TRT1 On 06-November-08 | | | Index Future | 269.9400 | 268.0240 | 269.9440 | 268.0240 | 300.00 |
| 12/09/2008 | TRT1 On 06-November-08 | | | Index Future | 269.9400 | 268.0240 | 269.9440 | 268.0240 | 300.00 |
| 12/09/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.7600 | 6.7461 | 6.7627 | 6.7461 | 360.00 |
| 12/09/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.7600 | 6.7461 | 6.7627 | 6.7461 | 360.00 |
| 12/09/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.7600 | 6.7461 | 6.7627 | 6.7461 | 360.00 |
| 12/09/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.7600 | 6.7461 | 6.7627 | 6.7461 | 360.00 |
| 12/09/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.7600 | 6.7461 | 6.7627 | 6.7461 | 360.00 |
| 12/09/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.7600 | 6.7461 | 6.7627 | 6.7461 | 360.00 |
| 12/09/2008 | ZAAD On 16-March-09 | | | Currency Future | 6.7600 | 6.7461 | 6.7627 | 6.7461 | 360.00 |
| 12/09/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.8500 | 6.8310 | 6.8476 | 6.8310 | 0.00 |
| 12/09/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.8500 | 6.8310 | 6.8476 | 6.8310 | 0.00 |
| 12/09/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.8500 | 6.8310 | 6.8476 | 6.8310 | 0.00 |
| 12/09/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.8500 | 6.8310 | 6.8476 | 6.8310 | 0.00 |
| 12/09/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.8500 | 6.8310 | 6.8476 | 6.8310 | 0.00 |
| 12/09/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.8500 | 6.8310 | 6.8476 | 6.8310 | 0.00 |
| 12/09/2008 | ZAAD On 12-June-09 | | | Currency Future | 6.8500 | 6.8310 | 6.8476 | 6.8310 | 0.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 15-September-08 | | | Currency Future | 6.5900 | 6.5714 | 6.5934 | 6.5714 | 55.00 |
| 12/09/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.6800 | 6.6545 | 6.6756 | 6.6545 | 5914.00 |
| 12/09/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.6800 | 6.6545 | 6.6756 | 6.6545 | 5914.00 |
| 12/09/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.6800 | 6.6545 | 6.6756 | 6.6545 | 5914.00 |
| 12/09/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.6800 | 6.6545 | 6.6756 | 6.6545 | 5914.00 |
| 12/09/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.6800 | 6.6545 | 6.6756 | 6.6545 | 5914.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/09/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.6800 | 6.6545 | 6.6756 | 6.6545 | 5914.00 |
| 12/09/2008 | ZAAD On 12-December-08 | | | Currency Future | 6.6800 | 6.6545 | 6.6756 | 6.6545 | 5914.00 |