



Derivatives Weekly Statistics Report

From 2008/09/22 To 2008/09/26

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.4311	8.4246	8.4311	26658.00
26/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.4311	8.4246	8.4311	26658.00
26/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.4311	8.4246	8.4311	26658.00
26/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.4311	8.4246	8.4311	26658.00
26/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.4311	8.4246	8.4311	26658.00
26/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.4311	8.4246	8.4311	26658.00
26/09/2008	\$ / R On 16-March-09			Currency Future	8.4200	8.4311	8.4246	8.4311	26658.00
26/09/2008	\$ / R On 12-June-09			Currency Future	8.5900	8.5886	8.5863	8.5886	2092.00
26/09/2008	\$ / R On 12-June-09			Currency Future	8.5900	8.5886	8.5863	8.5886	2092.00
26/09/2008	\$ / R On 12-June-09			Currency Future	8.5900	8.5886	8.5863	8.5886	2092.00
26/09/2008	\$ / R On 12-June-09			Currency Future	8.5900	8.5886	8.5863	8.5886	2092.00
26/09/2008	\$ / R On 12-June-09			Currency Future	8.5900	8.5886	8.5863	8.5886	2092.00
26/09/2008	\$ / R On 12-June-09			Currency Future	8.5900	8.5886	8.5863	8.5886	2092.00
26/09/2008	\$ / R On 12-June-09			Currency Future	8.5900	8.5886	8.5863	8.5886	2092.00
26/09/2008	\$ / R On 12-December-08			Currency Future	8.2500	8.2640	8.2527	8.2640	217587.00
26/09/2008	\$ / R On 12-December-08			Currency Future	8.2500	8.2640	8.2527	8.2640	217587.00
26/09/2008	\$ / R On 12-December-08			Currency Future	8.2500	8.2640	8.2527	8.2640	217587.00
26/09/2008	\$ / R On 12-December-08			Currency Future	8.2500	8.2640	8.2527	8.2640	217587.00
26/09/2008	\$ / R On 12-December-08			Currency Future	8.2500	8.2640	8.2527	8.2640	217587.00
26/09/2008	\$ / R On 12-December-08			Currency Future	8.2500	8.2640	8.2527	8.2640	217587.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2008	\$ / R On 12-December-08			Currency Future	8.2500	8.2640	8.2527	8.2640	217587.00
26/09/2008	£ / R On 16-March-09			Currency Future	15.4200	15.4590	15.4152	15.4590	12049.00
26/09/2008	£ / R On 16-March-09			Currency Future	15.4200	15.4590	15.4152	15.4590	12049.00
26/09/2008	£ / R On 16-March-09			Currency Future	15.4200	15.4590	15.4152	15.4590	12049.00
26/09/2008	£ / R On 16-March-09			Currency Future	15.4200	15.4590	15.4152	15.4590	12049.00
26/09/2008	£ / R On 16-March-09			Currency Future	15.4200	15.4590	15.4152	15.4590	12049.00
26/09/2008	£ / R On 16-March-09			Currency Future	15.4200	15.4590	15.4152	15.4590	12049.00
26/09/2008	£ / R On 16-March-09			Currency Future	15.4200	15.4590	15.4152	15.4590	12049.00
26/09/2008	£ / R On 12-June-09			Currency Future	15.6400	15.6795	15.6376	15.6795	1.00
26/09/2008	£ / R On 12-June-09			Currency Future	15.6400	15.6795	15.6376	15.6795	1.00
26/09/2008	£ / R On 12-June-09			Currency Future	15.6400	15.6795	15.6376	15.6795	1.00
26/09/2008	£ / R On 12-June-09			Currency Future	15.6400	15.6795	15.6376	15.6795	1.00
26/09/2008	£ / R On 12-June-09			Currency Future	15.6400	15.6795	15.6376	15.6795	1.00
26/09/2008	£ / R On 12-June-09			Currency Future	15.6400	15.6795	15.6376	15.6795	1.00
26/09/2008	£ / R On 12-June-09			Currency Future	15.6400	15.6795	15.6376	15.6795	1.00
26/09/2008	£ / R On 12-December-08			Currency Future	15.1700	15.2266	15.1727	15.2266	15932.00
26/09/2008	£ / R On 12-December-08			Currency Future	15.1700	15.2266	15.1727	15.2266	15932.00
26/09/2008	£ / R On 12-December-08			Currency Future	15.1700	15.2266	15.1727	15.2266	15932.00
26/09/2008	£ / R On 12-December-08			Currency Future	15.1700	15.2266	15.1727	15.2266	15932.00
26/09/2008	£ / R On 12-December-08			Currency Future	15.1700	15.2266	15.1727	15.2266	15932.00
26/09/2008	£ / R On 12-December-08			Currency Future	15.1700	15.2266	15.1727	15.2266	15932.00
26/09/2008	£ / R On 12-December-08			Currency Future	15.1700	15.2266	15.1727	15.2266	15932.00
26/09/2008	€ / R On 16-March-09			Currency Future	12.2900	12.3435	12.2882	12.3435	12815.00
26/09/2008	€ / R On 16-March-09			Currency Future	12.2900	12.3435	12.2882	12.3435	12815.00
26/09/2008	€ / R On 16-March-09			Currency Future	12.2900	12.3435	12.2882	12.3435	12815.00
26/09/2008	€ / R On 16-March-09			Currency Future	12.2900	12.3435	12.2882	12.3435	12815.00
26/09/2008	€ / R On 16-March-09			Currency Future	12.2900	12.3435	12.2882	12.3435	12815.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2008	€ / R On 16-March-09			Currency Future	12.2900	12.3435	12.2882	12.3435	12815.00
26/09/2008	€ / R On 16-March-09			Currency Future	12.2900	12.3435	12.2882	12.3435	12815.00
26/09/2008	€ / R On 12-June-09			Currency Future	12.4800	12.5312	12.4823	12.5312	40.00
26/09/2008	€ / R On 12-June-09			Currency Future	12.4800	12.5312	12.4823	12.5312	40.00
26/09/2008	€ / R On 12-June-09			Currency Future	12.4800	12.5312	12.4823	12.5312	40.00
26/09/2008	€ / R On 12-June-09			Currency Future	12.4800	12.5312	12.4823	12.5312	40.00
26/09/2008	€ / R On 12-June-09			Currency Future	12.4800	12.5312	12.4823	12.5312	40.00
26/09/2008	€ / R On 12-June-09			Currency Future	12.4800	12.5312	12.4823	12.5312	40.00
26/09/2008	€ / R On 12-June-09			Currency Future	12.4800	12.5312	12.4823	12.5312	40.00
26/09/2008	€ / R On 12-December-08			Currency Future	12.0600	12.1275	12.0591	12.1275	42392.00
26/09/2008	€ / R On 12-December-08			Currency Future	12.0600	12.1275	12.0591	12.1275	42392.00
26/09/2008	€ / R On 12-December-08			Currency Future	12.0600	12.1275	12.0591	12.1275	42392.00
26/09/2008	€ / R On 12-December-08			Currency Future	12.0600	12.1275	12.0591	12.1275	42392.00
26/09/2008	€ / R On 12-December-08			Currency Future	12.0600	12.1275	12.0591	12.1275	42392.00
26/09/2008	€ / R On 12-December-08			Currency Future	12.0600	12.1275	12.0591	12.1275	42392.00
26/09/2008	€ / R On 12-December-08			Currency Future	12.0600	12.1275	12.0591	12.1275	42392.00
26/09/2008	€ / R On 16-March-09	6.75	Call	Currency Future	515	0	515	0	0.00
26/09/2008	€ / R On 16-March-09	6.75	Put	Currency Future	827	0	827	0	0.00
26/09/2008	€ / R On 12-June-09	9.25	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	8.75	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	8.25	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	7.50	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	7.25	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	7.00	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	9.00	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	8.50	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	8.00	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	7.75	Call	Currency Future	641	0	641	0	0.00
26/09/2008	€ / R On 12-June-09	9.25	Put	Currency Future	1058	0	1058	0	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
26/09/2008	€ / R On 12-June-09	8.75	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	8.25	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	7.50	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	7.25	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	7.00	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	9.00	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	8.50	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	8.00	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	€ / R On 12-June-09	7.75	Put	Currency Future	1058	0	1058	0	0.00
26/09/2008	ALBI On 05-February-09			Index Future	283.6200	283.6230	283.6180	283.6230	0.00
26/09/2008	ALBI On 05-February-09			Index Future	283.6200	283.6230	283.6180	283.6230	0.00
26/09/2008	ALBI On 05-February-09			Index Future	283.6200	283.6230	283.6180	283.6230	0.00
26/09/2008	ALBI On 05-February-09			Index Future	283.6200	283.6230	283.6180	283.6230	0.00
26/09/2008	ALBI On 05-February-09			Index Future	283.6200	283.6230	283.6180	283.6230	0.00
26/09/2008	ALBI On 05-February-09			Index Future	283.6200	283.6230	283.6180	283.6230	0.00
26/09/2008	ALBI On 05-February-09			Index Future	283.6200	283.6230	283.6180	283.6230	0.00
26/09/2008	ALBI On 07-May-09			Index Future	291.7300	291.8240	291.7300	291.8240	0.00
26/09/2008	ALBI On 07-May-09			Index Future	291.7300	291.8240	291.7300	291.8240	0.00
26/09/2008	ALBI On 07-May-09			Index Future	291.7300	291.8240	291.7300	291.8240	0.00
26/09/2008	ALBI On 07-May-09			Index Future	291.7300	291.8240	291.7300	291.8240	0.00
26/09/2008	ALBI On 07-May-09			Index Future	291.7300	291.8240	291.7300	291.8240	0.00
26/09/2008	ALBI On 07-May-09			Index Future	291.7300	291.8240	291.7300	291.8240	0.00
26/09/2008	ALBI On 07-May-09			Index Future	291.7300	291.8240	291.7300	291.8240	0.00
26/09/2008	ALBI On 06-November-08			Index Future	275.3000	275.3040	275.2980	275.3040	603.00
26/09/2008	ALBI On 06-November-08			Index Future	275.3000	275.3040	275.2980	275.3040	603.00
26/09/2008	ALBI On 06-November-08			Index Future	275.3000	275.3040	275.2980	275.3040	603.00
26/09/2008	ALBI On 06-November-08			Index Future	275.3000	275.3040	275.2980	275.3040	603.00
26/09/2008	ALBI On 06-November-08			Index Future	275.3000	275.3040	275.2980	275.3040	603.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2008	ALBI On 06-November-08			Index Future	275.3000	275.3040	275.2980	275.3040	603.00
26/09/2008	ALBI On 06-November-08			Index Future	275.3000	275.3040	275.2980	275.3040	603.00
26/09/2008	CRD1 On 05-February-09			Index Future	119.3400	119.3370	119.3390	119.3370	0.00
26/09/2008	CRD1 On 05-February-09			Index Future	119.3400	119.3370	119.3390	119.3370	0.00
26/09/2008	CRD1 On 05-February-09			Index Future	119.3400	119.3370	119.3390	119.3370	0.00
26/09/2008	CRD1 On 05-February-09			Index Future	119.3400	119.3370	119.3390	119.3370	0.00
26/09/2008	CRD1 On 05-February-09			Index Future	119.3400	119.3370	119.3390	119.3370	0.00
26/09/2008	CRD1 On 05-February-09			Index Future	119.3400	119.3370	119.3390	119.3370	0.00
26/09/2008	CRD1 On 05-February-09			Index Future	119.3400	119.3370	119.3390	119.3370	0.00
26/09/2008	CRD1 On 07-May-09			Index Future	122.8000	122.8000	122.8030	122.8000	0.00
26/09/2008	CRD1 On 07-May-09			Index Future	122.8000	122.8000	122.8030	122.8000	0.00
26/09/2008	CRD1 On 07-May-09			Index Future	122.8000	122.8000	122.8030	122.8000	0.00
26/09/2008	CRD1 On 07-May-09			Index Future	122.8000	122.8000	122.8030	122.8000	0.00
26/09/2008	CRD1 On 07-May-09			Index Future	122.8000	122.8000	122.8030	122.8000	0.00
26/09/2008	CRD1 On 07-May-09			Index Future	122.8000	122.8000	122.8030	122.8000	0.00
26/09/2008	CRD1 On 07-May-09			Index Future	122.8000	122.8000	122.8030	122.8000	0.00
26/09/2008	CRD1 On 06-November-08			Index Future	115.9200	115.9170	115.9190	115.9170	6.00
26/09/2008	CRD1 On 06-November-08			Index Future	115.9200	115.9170	115.9190	115.9170	6.00
26/09/2008	CRD1 On 06-November-08			Index Future	115.9200	115.9170	115.9190	115.9170	6.00
26/09/2008	CRD1 On 06-November-08			Index Future	115.9200	115.9170	115.9190	115.9170	6.00
26/09/2008	CRD1 On 06-November-08			Index Future	115.9200	115.9170	115.9190	115.9170	6.00
26/09/2008	CRD1 On 06-November-08			Index Future	115.9200	115.9170	115.9190	115.9170	6.00
26/09/2008	CRD1 On 06-November-08			Index Future	115.9200	115.9170	115.9190	115.9170	6.00
26/09/2008	GOVI On 05-February-09			jGovi	285.1200	285.1390	285.1175	285.1390	254.00
26/09/2008	GOVI On 05-February-09			jGovi	285.1200	285.1390	285.1175	285.1390	254.00
26/09/2008	GOVI On 05-February-09			jGovi	285.1200	285.1390	285.1175	285.1390	254.00
26/09/2008	GOVI On 05-February-09			jGovi	285.1200	285.1390	285.1175	285.1390	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
26/09/2008	GOVI On 05-February-09			jGovi	285.1200	285.1390	285.1175	285.1390	254.00
26/09/2008	GOVI On 05-February-09			jGovi	285.1200	285.1390	285.1175	285.1390	254.00
26/09/2008	GOVI On 05-February-09			jGovi	285.1200	285.1390	285.1175	285.1390	254.00
26/09/2008	GOVI On 07-May-09			jGovi	293.3900	293.4150	293.3945	293.4150	0.00
26/09/2008	GOVI On 07-May-09			jGovi	293.3900	293.4150	293.3945	293.4150	0.00
26/09/2008	GOVI On 07-May-09			jGovi	293.3900	293.4150	293.3945	293.4150	0.00
26/09/2008	GOVI On 07-May-09			jGovi	293.3900	293.4150	293.3945	293.4150	0.00
26/09/2008	GOVI On 07-May-09			jGovi	293.3900	293.4150	293.3945	293.4150	0.00
26/09/2008	GOVI On 07-May-09			jGovi	293.3900	293.4150	293.3945	293.4150	0.00
26/09/2008	GOVI On 06-November-08			jGovi	276.9500	276.9685	276.9460	276.9685	150.00
26/09/2008	GOVI On 06-November-08			jGovi	276.9500	276.9685	276.9460	276.9685	150.00
26/09/2008	GOVI On 06-November-08			jGovi	276.9500	276.9685	276.9460	276.9685	150.00
26/09/2008	GOVI On 06-November-08			jGovi	276.9500	276.9685	276.9460	276.9685	150.00
26/09/2008	GOVI On 06-November-08			jGovi	276.9500	276.9685	276.9460	276.9685	150.00
26/09/2008	GOVI On 06-November-08			jGovi	276.9500	276.9685	276.9460	276.9685	150.00
26/09/2008	GOVI On 06-November-08			jGovi	276.9500	276.9685	276.9460	276.9685	150.00
26/09/2008	ILBI On 05-February-09			Index Future	337.8800	337.8780	337.8780	337.8780	0.00
26/09/2008	ILBI On 05-February-09			Index Future	337.8800	337.8780	337.8780	337.8780	0.00
26/09/2008	ILBI On 05-February-09			Index Future	337.8800	337.8780	337.8780	337.8780	0.00
26/09/2008	ILBI On 05-February-09			Index Future	337.8800	337.8780	337.8780	337.8780	0.00
26/09/2008	ILBI On 05-February-09			Index Future	337.8800	337.8780	337.8780	337.8780	0.00
26/09/2008	ILBI On 05-February-09			Index Future	337.8800	337.8780	337.8780	337.8780	0.00
26/09/2008	ILBI On 05-February-09			Index Future	337.8800	337.8780	337.8780	337.8780	0.00
26/09/2008	ILBI On 07-May-09			Index Future	348.0100	347.9500	348.0090	347.9500	0.00
26/09/2008	ILBI On 07-May-09			Index Future	348.0100	347.9500	348.0090	347.9500	0.00
26/09/2008	ILBI On 07-May-09			Index Future	348.0100	347.9500	348.0090	347.9500	0.00
26/09/2008	ILBI On 07-May-09			Index Future	348.0100	347.9500	348.0090	347.9500	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
26/09/2008	ILBI On 07-May-09			Index Future	348.0100	347.9500	348.0090	347.9500	0.00
26/09/2008	ILBI On 07-May-09			Index Future	348.0100	347.9500	348.0090	347.9500	0.00
26/09/2008	ILBI On 07-May-09			Index Future	348.0100	347.9500	348.0090	347.9500	0.00
26/09/2008	ILBI On 06-November-08			Index Future	328.3100	328.3140	328.3140	328.3140	1.00
26/09/2008	ILBI On 06-November-08			Index Future	328.3100	328.3140	328.3140	328.3140	1.00
26/09/2008	ILBI On 06-November-08			Index Future	328.3100	328.3140	328.3140	328.3140	1.00
26/09/2008	ILBI On 06-November-08			Index Future	328.3100	328.3140	328.3140	328.3140	1.00
26/09/2008	ILBI On 06-November-08			Index Future	328.3100	328.3140	328.3140	328.3140	1.00
26/09/2008	ILBI On 06-November-08			Index Future	328.3100	328.3140	328.3140	328.3140	1.00
26/09/2008	ILBI On 06-November-08			Index Future	328.3100	328.3140	328.3140	328.3140	1.00
26/09/2008	J153 On 31-August-10			jSwap	10.7900	10.7460	0.0580	0.0572	0.00
26/09/2008	J153 On 31-August-10			jSwap	10.7900	10.7460	0.0580	0.0572	0.00
26/09/2008	J153 On 31-August-10			jSwap	10.7900	10.7460	0.0580	0.0572	0.00
26/09/2008	J153 On 31-August-10			jSwap	10.7900	10.7460	0.0580	0.0572	0.00
26/09/2008	J153 On 31-August-10			jSwap	10.7900	10.7460	0.0580	0.0572	0.00
26/09/2008	J153 On 31-August-10			jSwap	10.7900	10.7460	0.0580	0.0572	0.00
26/09/2008	J153 On 31-August-10			jSwap	10.7900	10.7460	0.0580	0.0572	0.00
26/09/2008	J157 On 15-September-15			jSwap	9.5200	9.5060	0.0136	0.0128	0.00
26/09/2008	J157 On 15-September-15			jSwap	9.5200	9.5060	0.0136	0.0128	0.00
26/09/2008	J157 On 15-September-15			jSwap	9.5200	9.5060	0.0136	0.0128	0.00
26/09/2008	J157 On 15-September-15			jSwap	9.5200	9.5060	0.0136	0.0128	0.00
26/09/2008	J157 On 15-September-15			jSwap	9.5200	9.5060	0.0136	0.0128	0.00
26/09/2008	J157 On 15-September-15			jSwap	9.5200	9.5060	0.0136	0.0128	0.00
26/09/2008	J157 On 15-September-15			jSwap	9.5200	9.5060	0.0136	0.0128	0.00
26/09/2008	J186 On 21-December-26			jSwap	8.7800	8.7730	0.1163	0.1161	0.00
26/09/2008	J186 On 21-December-26			jSwap	8.7800	8.7730	0.1163	0.1161	0.00
26/09/2008	J186 On 21-December-26			jSwap	8.7800	8.7730	0.1163	0.1161	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
26/09/2008	J186 On 21-December-26			jSwap	8.7800	8.7730	0.1163	0.1161	0.00
26/09/2008	J186 On 21-December-26			jSwap	8.7800	8.7730	0.1163	0.1161	0.00
26/09/2008	J186 On 21-December-26			jSwap	8.7800	8.7730	0.1163	0.1161	0.00
26/09/2008	J186 On 21-December-26			jSwap	8.7800	8.7730	0.1163	0.1161	0.00
26/09/2008	J201 On 22-December-14			jSwap	9.7300	9.7130	0.1073	0.1067	0.00
26/09/2008	J201 On 22-December-14			jSwap	9.7300	9.7130	0.1073	0.1067	0.00
26/09/2008	J201 On 22-December-14			jSwap	9.7300	9.7130	0.1073	0.1067	0.00
26/09/2008	J201 On 22-December-14			jSwap	9.7300	9.7130	0.1073	0.1067	0.00
26/09/2008	J201 On 22-December-14			jSwap	9.7300	9.7130	0.1073	0.1067	0.00
26/09/2008	J201 On 22-December-14			jSwap	9.7300	9.7130	0.1073	0.1067	0.00
26/09/2008	J201 On 22-December-14			jSwap	9.7300	9.7130	0.1073	0.1067	0.00
26/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3550	0.1108	0.1103	0.00
26/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3550	0.1108	0.1103	0.00
26/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3550	0.1108	0.1103	0.00
26/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3550	0.1108	0.1103	0.00
26/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3550	0.1108	0.1103	0.00
26/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3550	0.1108	0.1103	0.00
26/09/2008	J203 On 15-September-17			jSwap	9.3700	9.3550	0.1108	0.1103	0.00
26/09/2008	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1264	0.1260	0.00
26/09/2008	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1264	0.1260	0.00
26/09/2008	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1264	0.1260	0.00
26/09/2008	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1264	0.1260	0.00
26/09/2008	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1264	0.1260	0.00
26/09/2008	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1264	0.1260	0.00
26/09/2008	J204 On 21-December-18			jSwap	9.3900	9.3810	0.1264	0.1260	0.00
26/09/2008	J207 On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	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
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	J207	On 15-January-20			jSwap	9.2700	9.2640	0.0894	0.0890	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JBAR	On 21-December-05			jBar	12.0500	12.0500	12.0500	12.0500	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 05-February-09			jFra	11.6200	11.5480	0.0282	0.0280	0.00
26/09/2008	JFRA	On 07-May-09			jFra	10.9700	10.9240	0.0266	0.0265	0.00
26/09/2008	JFRA	On 07-May-09			jFra	10.9700	10.9240	0.0266	0.0265	0.00
26/09/2008	JFRA	On 07-May-09			jFra	10.9700	10.9240	0.0266	0.0265	0.00
26/09/2008	JFRA	On 07-May-09			jFra	10.9700	10.9240	0.0266	0.0265	0.00
26/09/2008	JFRA	On 07-May-09			jFra	10.9700	10.9240	0.0266	0.0265	0.00
26/09/2008	JFRA	On 07-May-09			jFra	10.9700	10.9240	0.0266	0.0265	0.00
26/09/2008	JFRA	On 07-May-09			jFra	10.9700	10.9240	0.0266	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
26/09/2008	JFRA On 06-August-09			jFra	10.2600	10.2000	0.0249	0.0248	0.00
26/09/2008	JFRA On 06-August-09			jFra	10.2600	10.2000	0.0249	0.0248	0.00
26/09/2008	JFRA On 06-August-09			jFra	10.2600	10.2000	0.0249	0.0248	0.00
26/09/2008	JFRA On 06-August-09			jFra	10.2600	10.2000	0.0249	0.0248	0.00
26/09/2008	JFRA On 06-August-09			jFra	10.2600	10.2000	0.0249	0.0248	0.00
26/09/2008	JFRA On 06-August-09			jFra	10.2600	10.2000	0.0249	0.0248	0.00
26/09/2008	JFRA On 06-August-09			jFra	10.2600	10.2000	0.0249	0.0248	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 06-November-08			jFra	12.0000	11.9650	0.0290	0.0290	0.00
26/09/2008	JFRA On 05-November-09			jFra	9.9000	9.8610	0.0241	0.0240	0.00
26/09/2008	JFRA On 05-November-09			jFra	9.9000	9.8610	0.0241	0.0240	0.00
26/09/2008	JFRA On 05-November-09			jFra	9.9000	9.8610	0.0241	0.0240	0.00
26/09/2008	JFRA On 05-November-09			jFra	9.9000	9.8610	0.0241	0.0240	0.00
26/09/2008	JFRA On 05-November-09			jFra	9.9000	9.8610	0.0241	0.0240	0.00
26/09/2008	JFRA On 05-November-09			jFra	9.9000	9.8610	0.0241	0.0240	0.00
26/09/2008	JFRA On 05-November-09			jFra	9.9000	9.8610	0.0241	0.0240	0.00
26/09/2008	JN02 On 05-February-09			jNote	10.0000	9.9470	0.1780	0.1772	0.00
26/09/2008	JN02 On 05-February-09			jNote	10.0000	9.9470	0.1780	0.1772	0.00
26/09/2008	JN02 On 05-February-09			jNote	10.0000	9.9470	0.1780	0.1772	0.00
26/09/2008	JN02 On 05-February-09			jNote	10.0000	9.9470	0.1780	0.1772	0.00
26/09/2008	JN02 On 05-February-09			jNote	10.0000	9.9470	0.1780	0.1772	0.00
26/09/2008	JN02 On 05-February-09			jNote	10.0000	9.9470	0.1780	0.1772	0.00
26/09/2008	JN02 On 05-February-09			jNote	10.0000	9.9470	0.1780	0.1772	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
26/09/2008	JN02 On 07-May-09			jNote	9.6500	9.6020	0.1727	0.1719	0.00
26/09/2008	JN02 On 07-May-09			jNote	9.6500	9.6020	0.1727	0.1719	0.00
26/09/2008	JN02 On 07-May-09			jNote	9.6500	9.6020	0.1727	0.1719	0.00
26/09/2008	JN02 On 07-May-09			jNote	9.6500	9.6020	0.1727	0.1719	0.00
26/09/2008	JN02 On 07-May-09			jNote	9.6500	9.6020	0.1727	0.1719	0.00
26/09/2008	JN02 On 07-May-09			jNote	9.6500	9.6020	0.1727	0.1719	0.00
26/09/2008	JN02 On 07-May-09			jNote	9.6500	9.6020	0.1727	0.1719	0.00
26/09/2008	JN02 On 06-November-08			jNote	10.3800	10.3340	0.1840	0.1832	0.00
26/09/2008	JN02 On 06-November-08			jNote	10.3800	10.3340	0.1840	0.1832	0.00
26/09/2008	JN02 On 06-November-08			jNote	10.3800	10.3340	0.1840	0.1832	0.00
26/09/2008	JN02 On 06-November-08			jNote	10.3800	10.3340	0.1840	0.1832	0.00
26/09/2008	JN02 On 06-November-08			jNote	10.3800	10.3340	0.1840	0.1832	0.00
26/09/2008	JN02 On 06-November-08			jNote	10.3800	10.3340	0.1840	0.1832	0.00
26/09/2008	JN02 On 06-November-08			jNote	10.3800	10.3340	0.1840	0.1832	0.00
26/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3140	0.3669	0.3666	0.00
26/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3140	0.3669	0.3666	0.00
26/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3140	0.3669	0.3666	0.00
26/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3140	0.3669	0.3666	0.00
26/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3140	0.3669	0.3666	0.00
26/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3140	0.3669	0.3666	0.00
26/09/2008	JN05 On 05-February-09			jNote	9.3300	9.3140	0.3669	0.3666	0.00
26/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1500	0.3613	0.3612	0.00
26/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1500	0.3613	0.3612	0.00
26/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1500	0.3613	0.3612	0.00
26/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1500	0.3613	0.3612	0.00
26/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1500	0.3613	0.3612	0.00
26/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1500	0.3613	0.3612	0.00
26/09/2008	JN05 On 07-May-09			jNote	9.1600	9.1500	0.3613	0.3612	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
26/09/2008	JN05 On 07-November-08			jNote	9.3000	9.3070	0.3504	0.3505	0.00
26/09/2008	JN05 On 07-November-08			jNote	9.3000	9.3070	0.3504	0.3505	0.00
26/09/2008	JN05 On 07-November-08			jNote	9.3000	9.3070	0.3504	0.3505	0.00
26/09/2008	JN05 On 07-November-08			jNote	9.3000	9.3070	0.3504	0.3505	0.00
26/09/2008	JN05 On 07-November-08			jNote	9.3000	9.3070	0.3504	0.3505	0.00
26/09/2008	JN05 On 07-November-08			jNote	9.3000	9.3070	0.3504	0.3505	0.00
26/09/2008	JN05 On 07-November-08			jNote	9.3000	9.3070	0.3504	0.3505	0.00
26/09/2008	JN10 On 05-February-09			jNote	8.9900	8.9840	0.5832	0.5832	0.00
26/09/2008	JN10 On 05-February-09			jNote	8.9900	8.9840	0.5832	0.5832	0.00
26/09/2008	JN10 On 05-February-09			jNote	8.9900	8.9840	0.5832	0.5832	0.00
26/09/2008	JN10 On 05-February-09			jNote	8.9900	8.9840	0.5832	0.5832	0.00
26/09/2008	JN10 On 05-February-09			jNote	8.9900	8.9840	0.5832	0.5832	0.00
26/09/2008	JN10 On 05-February-09			jNote	8.9900	8.9840	0.5832	0.5832	0.00
26/09/2008	JN10 On 05-February-09			jNote	8.9900	8.9840	0.5832	0.5832	0.00
26/09/2008	JN10 On 07-May-09			jNote	8.8700	8.8700	0.5788	0.5789	0.00
26/09/2008	JN10 On 07-May-09			jNote	8.8700	8.8700	0.5788	0.5789	0.00
26/09/2008	JN10 On 07-May-09			jNote	8.8700	8.8700	0.5788	0.5789	0.00
26/09/2008	JN10 On 07-May-09			jNote	8.8700	8.8700	0.5788	0.5789	0.00
26/09/2008	JN10 On 07-May-09			jNote	8.8700	8.8700	0.5788	0.5789	0.00
26/09/2008	JN10 On 07-May-09			jNote	8.8700	8.8700	0.5788	0.5789	0.00
26/09/2008	JN10 On 07-May-09			jNote	8.8700	8.8700	0.5788	0.5789	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	0.00
26/09/2008	JN10 On 07-November-08			jNote	8.9700	8.9550	0.5728	0.5721	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
26/09/2008	JROD On 30-September-08			jRod	11.8000	11.7940	0.0105	0.0099	0.00
26/09/2008	JROD On 30-September-08			jRod	11.8000	11.7940	0.0105	0.0099	0.00
26/09/2008	JROD On 30-September-08			jRod	11.8000	11.7940	0.0105	0.0099	0.00
26/09/2008	JROD On 30-September-08			jRod	11.8000	11.7940	0.0105	0.0099	0.00
26/09/2008	JROD On 30-September-08			jRod	11.8000	11.7940	0.0105	0.0099	0.00
26/09/2008	JROD On 30-September-08			jRod	11.8000	11.7940	0.0105	0.0099	0.00
26/09/2008	JROD On 30-September-08			jRod	11.8000	11.7940	0.0105	0.0099	0.00
26/09/2008	JROD On 31-October-08			jRod	11.8400	11.8380	0.0105	0.0099	0.00
26/09/2008	JROD On 31-October-08			jRod	11.8400	11.8380	0.0105	0.0099	0.00
26/09/2008	JROD On 31-October-08			jRod	11.8400	11.8380	0.0105	0.0099	0.00
26/09/2008	JROD On 31-October-08			jRod	11.8400	11.8380	0.0105	0.0099	0.00
26/09/2008	JROD On 31-October-08			jRod	11.8400	11.8380	0.0105	0.0099	0.00
26/09/2008	JROD On 31-October-08			jRod	11.8400	11.8380	0.0105	0.0099	0.00
26/09/2008	JROD On 31-October-08			jRod	11.8400	11.8380	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 28-November-08			jRod	11.9300	11.9250	0.0105	0.0099	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	0.00
26/09/2008	JROD On 31-December-08			jRod	11.9300	11.9250	0.0204	0.0198	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
26/09/2008	OTH1 On 05-February-09			Index Future	274.0800	274.0070	274.0780	274.0070	0.00
26/09/2008	OTH1 On 05-February-09			Index Future	274.0800	274.0070	274.0780	274.0070	0.00
26/09/2008	OTH1 On 05-February-09			Index Future	274.0800	274.0070	274.0780	274.0070	0.00
26/09/2008	OTH1 On 05-February-09			Index Future	274.0800	274.0070	274.0780	274.0070	0.00
26/09/2008	OTH1 On 05-February-09			Index Future	274.0800	274.0070	274.0780	274.0070	0.00
26/09/2008	OTH1 On 05-February-09			Index Future	274.0800	274.0070	274.0780	274.0070	0.00
26/09/2008	OTH1 On 05-February-09			Index Future	274.0800	274.0070	274.0780	274.0070	0.00
26/09/2008	OTH1 On 07-May-09			Index Future	282.0400	281.9590	282.0350	281.9590	0.00
26/09/2008	OTH1 On 07-May-09			Index Future	282.0400	281.9590	282.0350	281.9590	0.00
26/09/2008	OTH1 On 07-May-09			Index Future	282.0400	281.9590	282.0350	281.9590	0.00
26/09/2008	OTH1 On 07-May-09			Index Future	282.0400	281.9590	282.0350	281.9590	0.00
26/09/2008	OTH1 On 07-May-09			Index Future	282.0400	281.9590	282.0350	281.9590	0.00
26/09/2008	OTH1 On 07-May-09			Index Future	282.0400	281.9590	282.0350	281.9590	0.00
26/09/2008	OTH1 On 07-May-09			Index Future	282.0400	281.9590	282.0350	281.9590	0.00
26/09/2008	OTH1 On 06-November-08			Index Future	266.2200	266.1550	266.2230	266.1550	9.00
26/09/2008	OTH1 On 06-November-08			Index Future	266.2200	266.1550	266.2230	266.1550	9.00
26/09/2008	OTH1 On 06-November-08			Index Future	266.2200	266.1550	266.2230	266.1550	9.00
26/09/2008	OTH1 On 06-November-08			Index Future	266.2200	266.1550	266.2230	266.1550	9.00
26/09/2008	OTH1 On 06-November-08			Index Future	266.2200	266.1550	266.2230	266.1550	9.00
26/09/2008	OTH1 On 06-November-08			Index Future	266.2200	266.1550	266.2230	266.1550	9.00
26/09/2008	OTH1 On 06-November-08			Index Future	266.2200	266.1550	266.2230	266.1550	9.00
26/09/2008	R153 On 05-February-09			Bond Future	8.8500	8.8550	111.7345	111.7226	3.00
26/09/2008	R153 On 05-February-09			Bond Future	8.8500	8.8550	111.7345	111.7226	3.00
26/09/2008	R153 On 05-February-09			Bond Future	8.8500	8.8550	111.7345	111.7226	3.00
26/09/2008	R153 On 05-February-09			Bond Future	8.8500	8.8550	111.7345	111.7226	3.00
26/09/2008	R153 On 05-February-09			Bond Future	8.8500	8.8550	111.7345	111.7226	3.00
26/09/2008	R153 On 05-February-09			Bond Future	8.8500	8.8550	111.7345	111.7226	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
26/09/2008	R153 On 05-February-09			Bond Future	8.8500	8.8550	111.7345	111.7226	3.00
26/09/2008	R153 On 07-May-09			Bond Future	8.2400	8.2510	108.3095	108.2969	0.00
26/09/2008	R153 On 07-May-09			Bond Future	8.2400	8.2510	108.3095	108.2969	0.00
26/09/2008	R153 On 07-May-09			Bond Future	8.2400	8.2510	108.3095	108.2969	0.00
26/09/2008	R153 On 07-May-09			Bond Future	8.2400	8.2510	108.3095	108.2969	0.00
26/09/2008	R153 On 07-May-09			Bond Future	8.2400	8.2510	108.3095	108.2969	0.00
26/09/2008	R153 On 07-May-09			Bond Future	8.2400	8.2510	108.3095	108.2969	0.00
26/09/2008	R153 On 07-May-09			Bond Future	8.2400	8.2510	108.3095	108.2969	0.00
26/09/2008	R153 On 06-November-08			Bond Future	9.3100	9.3110	108.5503	108.5402	8722.00
26/09/2008	R153 On 06-November-08			Bond Future	9.3100	9.3110	108.5503	108.5402	8722.00
26/09/2008	R153 On 06-November-08			Bond Future	9.3100	9.3110	108.5503	108.5402	8722.00
26/09/2008	R153 On 06-November-08			Bond Future	9.3100	9.3110	108.5503	108.5402	8722.00
26/09/2008	R153 On 06-November-08			Bond Future	9.3100	9.3110	108.5503	108.5402	8722.00
26/09/2008	R153 On 06-November-08			Bond Future	9.3100	9.3110	108.5503	108.5402	8722.00
26/09/2008	R153 On 06-November-08			Bond Future	9.3100	9.3110	108.5503	108.5402	8722.00
26/09/2008	R157 On 05-February-09			Bond Future	8.6100	8.6030	129.7372	129.7486	5094.00
26/09/2008	R157 On 05-February-09			Bond Future	8.6100	8.6030	129.7372	129.7486	5094.00
26/09/2008	R157 On 05-February-09			Bond Future	8.6100	8.6030	129.7372	129.7486	5094.00
26/09/2008	R157 On 05-February-09			Bond Future	8.6100	8.6030	129.7372	129.7486	5094.00
26/09/2008	R157 On 05-February-09			Bond Future	8.6100	8.6030	129.7372	129.7486	5094.00
26/09/2008	R157 On 05-February-09			Bond Future	8.6100	8.6030	129.7372	129.7486	5094.00
26/09/2008	R157 On 05-February-09			Bond Future	8.6100	8.6030	129.7372	129.7486	5094.00
26/09/2008	R157 On 07-May-09			Bond Future	8.4400	8.4380	126.5606	126.5717	0.00
26/09/2008	R157 On 07-May-09			Bond Future	8.4400	8.4380	126.5606	126.5717	0.00
26/09/2008	R157 On 07-May-09			Bond Future	8.4400	8.4380	126.5606	126.5717	0.00
26/09/2008	R157 On 07-May-09			Bond Future	8.4400	8.4380	126.5606	126.5717	0.00
26/09/2008	R157 On 07-May-09			Bond Future	8.4400	8.4380	126.5606	126.5717	0.00
26/09/2008	R157 On 07-May-09			Bond Future	8.4400	8.4380	126.5606	126.5717	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
26/09/2008	R157 On 07-May-09			Bond Future	8.4400	8.4380	126.5606	126.5717	0.00
26/09/2008	R157 On 06-November-08			Bond Future	8.7600	8.7560	126.1266	126.1325	9273.00
26/09/2008	R157 On 06-November-08			Bond Future	8.7600	8.7560	126.1266	126.1325	9273.00
26/09/2008	R157 On 06-November-08			Bond Future	8.7600	8.7560	126.1266	126.1325	9273.00
26/09/2008	R157 On 06-November-08			Bond Future	8.7600	8.7560	126.1266	126.1325	9273.00
26/09/2008	R157 On 06-November-08			Bond Future	8.7600	8.7560	126.1266	126.1325	9273.00
26/09/2008	R157 On 06-November-08			Bond Future	8.7600	8.7560	126.1266	126.1325	9273.00
26/09/2008	R157 On 06-November-08			Bond Future	8.7600	8.7560	126.1266	126.1325	9273.00
26/09/2008	R186 On 05-February-09			Bond Future	8.3400	8.3420	121.2982	121.3088	2500.00
26/09/2008	R186 On 05-February-09			Bond Future	8.3400	8.3420	121.2982	121.3088	2500.00
26/09/2008	R186 On 05-February-09			Bond Future	8.3400	8.3420	121.2982	121.3088	2500.00
26/09/2008	R186 On 05-February-09			Bond Future	8.3400	8.3420	121.2982	121.3088	2500.00
26/09/2008	R186 On 05-February-09			Bond Future	8.3400	8.3420	121.2982	121.3088	2500.00
26/09/2008	R186 On 05-February-09			Bond Future	8.3400	8.3420	121.2982	121.3088	2500.00
26/09/2008	R186 On 05-February-09			Bond Future	8.3400	8.3420	121.2982	121.3088	2500.00
26/09/2008	R186 On 07-May-09			Bond Future	8.2300	8.2330	124.9523	124.9629	0.00
26/09/2008	R186 On 07-May-09			Bond Future	8.2300	8.2330	124.9523	124.9629	0.00
26/09/2008	R186 On 07-May-09			Bond Future	8.2300	8.2330	124.9523	124.9629	0.00
26/09/2008	R186 On 07-May-09			Bond Future	8.2300	8.2330	124.9523	124.9629	0.00
26/09/2008	R186 On 07-May-09			Bond Future	8.2300	8.2330	124.9523	124.9629	0.00
26/09/2008	R186 On 07-May-09			Bond Future	8.2300	8.2330	124.9523	124.9629	0.00
26/09/2008	R186 On 06-November-08			Bond Future	8.4500	8.4520	122.8930	122.9035	4905.00
26/09/2008	R186 On 06-November-08			Bond Future	8.4500	8.4520	122.8930	122.9035	4905.00
26/09/2008	R186 On 06-November-08			Bond Future	8.4500	8.4520	122.8930	122.9035	4905.00
26/09/2008	R186 On 06-November-08			Bond Future	8.4500	8.4520	122.8930	122.9035	4905.00
26/09/2008	R186 On 06-November-08			Bond Future	8.4500	8.4520	122.8930	122.9035	4905.00
26/09/2008	R186 On 06-November-08			Bond Future	8.4500	8.4520	122.8930	122.9035	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
26/09/2008	R186 On 06-November-08			Bond Future	8.4500	8.4520	122.8930	122.9035	4905.00
26/09/2008	R196 On 05-February-09			Bond Future	11.0100	11.0240	104.4328	104.4323	0.00
26/09/2008	R196 On 05-February-09			Bond Future	11.0100	11.0240	104.4328	104.4323	0.00
26/09/2008	R196 On 05-February-09			Bond Future	11.0100	11.0240	104.4328	104.4323	0.00
26/09/2008	R196 On 05-February-09			Bond Future	11.0100	11.0240	104.4328	104.4323	0.00
26/09/2008	R196 On 05-February-09			Bond Future	11.0100	11.0240	104.4328	104.4323	0.00
26/09/2008	R196 On 05-February-09			Bond Future	11.0100	11.0240	104.4328	104.4323	0.00
26/09/2008	R196 On 05-February-09			Bond Future	11.0100	11.0240	104.4328	104.4323	0.00
26/09/2008	R196 On 07-May-09			Bond Future	11.1700	11.1900	101.5776	101.5717	0.00
26/09/2008	R196 On 07-May-09			Bond Future	11.1700	11.1900	101.5776	101.5717	0.00
26/09/2008	R196 On 07-May-09			Bond Future	11.1700	11.1900	101.5776	101.5717	0.00
26/09/2008	R196 On 07-May-09			Bond Future	11.1700	11.1900	101.5776	101.5717	0.00
26/09/2008	R196 On 07-May-09			Bond Future	11.1700	11.1900	101.5776	101.5717	0.00
26/09/2008	R196 On 07-May-09			Bond Future	11.1700	11.1900	101.5776	101.5717	0.00
26/09/2008	R196 On 07-May-09			Bond Future	11.1700	11.1900	101.5776	101.5717	0.00
26/09/2008	R196 On 06-November-08			Bond Future	11.6800	11.6880	101.4599	101.4587	0.00
26/09/2008	R196 On 06-November-08			Bond Future	11.6800	11.6880	101.4599	101.4587	0.00
26/09/2008	R196 On 06-November-08			Bond Future	11.6800	11.6880	101.4599	101.4587	0.00
26/09/2008	R196 On 06-November-08			Bond Future	11.6800	11.6880	101.4599	101.4587	0.00
26/09/2008	R196 On 06-November-08			Bond Future	11.6800	11.6880	101.4599	101.4587	0.00
26/09/2008	R196 On 06-November-08			Bond Future	11.6800	11.6880	101.4599	101.4587	0.00
26/09/2008	R196 On 06-November-08			Bond Future	11.6800	11.6880	101.4599	101.4587	0.00
26/09/2008	R201 On 05-February-09			Bond Future	8.7000	8.7000	101.4285	101.4330	2.00
26/09/2008	R201 On 05-February-09			Bond Future	8.7000	8.7000	101.4285	101.4330	2.00
26/09/2008	R201 On 05-February-09			Bond Future	8.7000	8.7000	101.4285	101.4330	2.00
26/09/2008	R201 On 05-February-09			Bond Future	8.7000	8.7000	101.4285	101.4330	2.00
26/09/2008	R201 On 05-February-09			Bond Future	8.7000	8.7000	101.4285	101.4330	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2008	R201 On 05-February-09			Bond Future	8.7000	8.7000	101.4285	101.4330	2.00
26/09/2008	R201 On 05-February-09			Bond Future	8.7000	8.7000	101.4285	101.4330	2.00
26/09/2008	R201 On 07-May-09			Bond Future	8.5300	8.5300	104.3582	104.3626	0.00
26/09/2008	R201 On 07-May-09			Bond Future	8.5300	8.5300	104.3582	104.3626	0.00
26/09/2008	R201 On 07-May-09			Bond Future	8.5300	8.5300	104.3582	104.3626	0.00
26/09/2008	R201 On 07-May-09			Bond Future	8.5300	8.5300	104.3582	104.3626	0.00
26/09/2008	R201 On 07-May-09			Bond Future	8.5300	8.5300	104.3582	104.3626	0.00
26/09/2008	R201 On 07-May-09			Bond Future	8.5300	8.5300	104.3582	104.3626	0.00
26/09/2008	R201 On 07-May-09			Bond Future	8.5300	8.5300	104.3582	104.3626	0.00
26/09/2008	R201 On 06-November-08			Bond Future	8.8700	8.8660	102.8596	102.8642	1000.00
26/09/2008	R201 On 06-November-08			Bond Future	8.8700	8.8660	102.8596	102.8642	1000.00
26/09/2008	R201 On 06-November-08			Bond Future	8.8700	8.8660	102.8596	102.8642	1000.00
26/09/2008	R201 On 06-November-08			Bond Future	8.8700	8.8660	102.8596	102.8642	1000.00
26/09/2008	R201 On 06-November-08			Bond Future	8.8700	8.8660	102.8596	102.8642	1000.00
26/09/2008	R201 On 06-November-08			Bond Future	8.8700	8.8660	102.8596	102.8642	1000.00
26/09/2008	R201 On 06-November-08			Bond Future	8.8700	8.8660	102.8596	102.8642	1000.00
26/09/2008	R203 On 05-February-09			Bond Future	8.6000	8.5930	101.2940	101.3058	0.00
26/09/2008	R203 On 05-February-09			Bond Future	8.6000	8.5930	101.2940	101.3058	0.00
26/09/2008	R203 On 05-February-09			Bond Future	8.6000	8.5930	101.2940	101.3058	0.00
26/09/2008	R203 On 05-February-09			Bond Future	8.6000	8.5930	101.2940	101.3058	0.00
26/09/2008	R203 On 05-February-09			Bond Future	8.6000	8.5930	101.2940	101.3058	0.00
26/09/2008	R203 On 05-February-09			Bond Future	8.6000	8.5930	101.2940	101.3058	0.00
26/09/2008	R203 On 05-February-09			Bond Future	8.6000	8.5930	101.2940	101.3058	0.00
26/09/2008	R203 On 07-May-09			Bond Future	8.4400	8.4420	100.1427	100.1485	0.00
26/09/2008	R203 On 07-May-09			Bond Future	8.4400	8.4420	100.1427	100.1485	0.00
26/09/2008	R203 On 07-May-09			Bond Future	8.4400	8.4420	100.1427	100.1485	0.00
26/09/2008	R203 On 07-May-09			Bond Future	8.4400	8.4420	100.1427	100.1485	0.00
26/09/2008	R203 On 07-May-09			Bond Future	8.4400	8.4420	100.1427	100.1485	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
26/09/2008	R203 On 07-May-09			Bond Future	8.4400	8.4420	100.1427	100.1485	0.00
26/09/2008	R203 On 07-May-09			Bond Future	8.4400	8.4420	100.1427	100.1485	0.00
26/09/2008	R203 On 06-November-08			Bond Future	8.7400	8.7390	98.2990	98.3109	0.00
26/09/2008	R203 On 06-November-08			Bond Future	8.7400	8.7390	98.2990	98.3109	0.00
26/09/2008	R203 On 06-November-08			Bond Future	8.7400	8.7390	98.2990	98.3109	0.00
26/09/2008	R203 On 06-November-08			Bond Future	8.7400	8.7390	98.2990	98.3109	0.00
26/09/2008	R203 On 06-November-08			Bond Future	8.7400	8.7390	98.2990	98.3109	0.00
26/09/2008	R203 On 06-November-08			Bond Future	8.7400	8.7390	98.2990	98.3109	0.00
26/09/2008	R203 On 06-November-08			Bond Future	8.7400	8.7390	98.2990	98.3109	0.00
26/09/2008	R204 On 05-February-09			Bond Future	8.6000	8.5870	97.1751	97.2518	9.00
26/09/2008	R204 On 05-February-09			Bond Future	8.6000	8.5870	97.1751	97.2518	9.00
26/09/2008	R204 On 05-February-09			Bond Future	8.6000	8.5870	97.1751	97.2518	9.00
26/09/2008	R204 On 05-February-09			Bond Future	8.6000	8.5870	97.1751	97.2518	9.00
26/09/2008	R204 On 05-February-09			Bond Future	8.6000	8.5870	97.1751	97.2518	9.00
26/09/2008	R204 On 05-February-09			Bond Future	8.6000	8.5870	97.1751	97.2518	9.00
26/09/2008	R204 On 05-February-09			Bond Future	8.6000	8.5870	97.1751	97.2518	9.00
26/09/2008	R204 On 07-May-09			Bond Future	8.4600	8.4510	100.1025	100.1789	0.00
26/09/2008	R204 On 07-May-09			Bond Future	8.4600	8.4510	100.1025	100.1789	0.00
26/09/2008	R204 On 07-May-09			Bond Future	8.4600	8.4510	100.1025	100.1789	0.00
26/09/2008	R204 On 07-May-09			Bond Future	8.4600	8.4510	100.1025	100.1789	0.00
26/09/2008	R204 On 07-May-09			Bond Future	8.4600	8.4510	100.1025	100.1789	0.00
26/09/2008	R204 On 07-May-09			Bond Future	8.4600	8.4510	100.1025	100.1789	0.00
26/09/2008	R204 On 07-May-09			Bond Future	8.4600	8.4510	100.1025	100.1789	0.00
26/09/2008	R204 On 06-November-08			Bond Future	8.7300	8.7220	98.2548	98.3254	3126.00
26/09/2008	R204 On 06-November-08			Bond Future	8.7300	8.7220	98.2548	98.3254	3126.00
26/09/2008	R204 On 06-November-08			Bond Future	8.7300	8.7220	98.2548	98.3254	3126.00
26/09/2008	R204 On 06-November-08			Bond Future	8.7300	8.7220	98.2548	98.3254	3126.00
26/09/2008	R204 On 06-November-08			Bond Future	8.7300	8.7220	98.2548	98.3254	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
26/09/2008	R204 On 06-November-08			Bond Future	8.7300	8.7220	98.2548	98.3254	3126.00
26/09/2008	R204 On 06-November-08			Bond Future	8.7300	8.7220	98.2548	98.3254	3126.00
26/09/2008	R206 On 05-February-09			Bond Future	8.6400	8.6420	96.0159	96.0235	0.00
26/09/2008	R206 On 05-February-09			Bond Future	8.6400	8.6420	96.0159	96.0235	0.00
26/09/2008	R206 On 05-February-09			Bond Future	8.6400	8.6420	96.0159	96.0235	0.00
26/09/2008	R206 On 05-February-09			Bond Future	8.6400	8.6420	96.0159	96.0235	0.00
26/09/2008	R206 On 05-February-09			Bond Future	8.6400	8.6420	96.0159	96.0235	0.00
26/09/2008	R206 On 05-February-09			Bond Future	8.6400	8.6420	96.0159	96.0235	0.00
26/09/2008	R206 On 05-February-09			Bond Future	8.6400	8.6420	96.0159	96.0235	0.00
26/09/2008	R206 On 07-May-09			Bond Future	8.4200	8.4190	98.9057	98.9132	0.00
26/09/2008	R206 On 07-May-09			Bond Future	8.4200	8.4190	98.9057	98.9132	0.00
26/09/2008	R206 On 07-May-09			Bond Future	8.4200	8.4190	98.9057	98.9132	0.00
26/09/2008	R206 On 07-May-09			Bond Future	8.4200	8.4190	98.9057	98.9132	0.00
26/09/2008	R206 On 07-May-09			Bond Future	8.4200	8.4190	98.9057	98.9132	0.00
26/09/2008	R206 On 07-May-09			Bond Future	8.4200	8.4190	98.9057	98.9132	0.00
26/09/2008	R206 On 07-May-09			Bond Future	8.4200	8.4190	98.9057	98.9132	0.00
26/09/2008	R206 On 06-November-08			Bond Future	8.8600	8.8600	96.8484	96.8562	610.00
26/09/2008	R206 On 06-November-08			Bond Future	8.8600	8.8600	96.8484	96.8562	610.00
26/09/2008	R206 On 06-November-08			Bond Future	8.8600	8.8600	96.8484	96.8562	610.00
26/09/2008	R206 On 06-November-08			Bond Future	8.8600	8.8600	96.8484	96.8562	610.00
26/09/2008	R206 On 06-November-08			Bond Future	8.8600	8.8600	96.8484	96.8562	610.00
26/09/2008	R206 On 06-November-08			Bond Future	8.8600	8.8600	96.8484	96.8562	610.00
26/09/2008	R206 On 06-November-08			Bond Future	8.8600	8.8600	96.8484	96.8562	610.00
26/09/2008	R207 On 05-February-09			Bond Future	8.5800	8.5790	91.1996	91.2062	0.00
26/09/2008	R207 On 05-February-09			Bond Future	8.5800	8.5790	91.1996	91.2062	0.00
26/09/2008	R207 On 05-February-09			Bond Future	8.5800	8.5790	91.1996	91.2062	0.00
26/09/2008	R207 On 05-February-09			Bond Future	8.5800	8.5790	91.1996	91.2062	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
26/09/2008	R207 On 05-February-09			Bond Future	8.5800	8.5790	91.1996	91.2062	0.00
26/09/2008	R207 On 05-February-09			Bond Future	8.5800	8.5790	91.1996	91.2062	0.00
26/09/2008	R207 On 05-February-09			Bond Future	8.5800	8.5790	91.1996	91.2062	0.00
26/09/2008	R207 On 07-May-09			Bond Future	8.4600	8.4570	93.9414	93.9479	0.00
26/09/2008	R207 On 07-May-09			Bond Future	8.4600	8.4570	93.9414	93.9479	0.00
26/09/2008	R207 On 07-May-09			Bond Future	8.4600	8.4570	93.9414	93.9479	0.00
26/09/2008	R207 On 07-May-09			Bond Future	8.4600	8.4570	93.9414	93.9479	0.00
26/09/2008	R207 On 07-May-09			Bond Future	8.4600	8.4570	93.9414	93.9479	0.00
26/09/2008	R207 On 07-May-09			Bond Future	8.4600	8.4570	93.9414	93.9479	0.00
26/09/2008	R207 On 07-May-09			Bond Future	8.4600	8.4570	93.9414	93.9479	0.00
26/09/2008	R207 On 06-November-08			Bond Future	8.7100	8.7060	92.0481	92.0547	0.00
26/09/2008	R207 On 06-November-08			Bond Future	8.7100	8.7060	92.0481	92.0547	0.00
26/09/2008	R207 On 06-November-08			Bond Future	8.7100	8.7060	92.0481	92.0547	0.00
26/09/2008	R207 On 06-November-08			Bond Future	8.7100	8.7060	92.0481	92.0547	0.00
26/09/2008	R207 On 06-November-08			Bond Future	8.7100	8.7060	92.0481	92.0547	0.00
26/09/2008	R207 On 06-November-08			Bond Future	8.7100	8.7060	92.0481	92.0547	0.00
26/09/2008	R209 On 05-February-09			Bond Future	8.0000	8.0100	83.0001	82.9073	0.00
26/09/2008	R209 On 05-February-09			Bond Future	8.0000	8.0100	83.0001	82.9073	0.00
26/09/2008	R209 On 05-February-09			Bond Future	8.0000	8.0100	83.0001	82.9073	0.00
26/09/2008	R209 On 05-February-09			Bond Future	8.0000	8.0100	83.0001	82.9073	0.00
26/09/2008	R209 On 05-February-09			Bond Future	8.0000	8.0100	83.0001	82.9073	0.00
26/09/2008	R209 On 05-February-09			Bond Future	8.0000	8.0100	83.0001	82.9073	0.00
26/09/2008	R209 On 05-February-09			Bond Future	8.0000	8.0100	83.0001	82.9073	0.00
26/09/2008	R209 On 07-May-09			Bond Future	7.9100	7.9190	82.3275	82.2427	0.00
26/09/2008	R209 On 07-May-09			Bond Future	7.9100	7.9190	82.3275	82.2427	0.00
26/09/2008	R209 On 07-May-09			Bond Future	7.9100	7.9190	82.3275	82.2427	0.00
26/09/2008	R209 On 07-May-09			Bond Future	7.9100	7.9190	82.3275	82.2427	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
26/09/2008	R209 On 07-May-09			Bond Future	7.9100	7.9190	82.3275	82.2427	0.00
26/09/2008	R209 On 07-May-09			Bond Future	7.9100	7.9190	82.3275	82.2427	0.00
26/09/2008	R209 On 07-May-09			Bond Future	7.9100	7.9190	82.3275	82.2427	0.00
26/09/2008	R209 On 06-November-08			Bond Future	8.0900	8.1010	80.5400	80.4578	6546.00
26/09/2008	R209 On 06-November-08			Bond Future	8.0900	8.1010	80.5400	80.4578	6546.00
26/09/2008	R209 On 06-November-08			Bond Future	8.0900	8.1010	80.5400	80.4578	6546.00
26/09/2008	R209 On 06-November-08			Bond Future	8.0900	8.1010	80.5400	80.4578	6546.00
26/09/2008	R209 On 06-November-08			Bond Future	8.0900	8.1010	80.5400	80.4578	6546.00
26/09/2008	R209 On 06-November-08			Bond Future	8.0900	8.1010	80.5400	80.4578	6546.00
26/09/2008	R209 On 06-November-08			Bond Future	8.0900	8.1010	80.5400	80.4578	6546.00
26/09/2008	TRT1 On 05-February-09			Index Future	281.4700	281.4890	281.4710	281.4890	0.00
26/09/2008	TRT1 On 05-February-09			Index Future	281.4700	281.4890	281.4710	281.4890	0.00
26/09/2008	TRT1 On 05-February-09			Index Future	281.4700	281.4890	281.4710	281.4890	0.00
26/09/2008	TRT1 On 05-February-09			Index Future	281.4700	281.4890	281.4710	281.4890	0.00
26/09/2008	TRT1 On 05-February-09			Index Future	281.4700	281.4890	281.4710	281.4890	0.00
26/09/2008	TRT1 On 05-February-09			Index Future	281.4700	281.4890	281.4710	281.4890	0.00
26/09/2008	TRT1 On 05-February-09			Index Future	281.4700	281.4890	281.4710	281.4890	0.00
26/09/2008	TRT1 On 07-May-09			Index Future	289.6400	289.6590	289.6420	289.6590	0.00
26/09/2008	TRT1 On 07-May-09			Index Future	289.6400	289.6590	289.6420	289.6590	0.00
26/09/2008	TRT1 On 07-May-09			Index Future	289.6400	289.6590	289.6420	289.6590	0.00
26/09/2008	TRT1 On 07-May-09			Index Future	289.6400	289.6590	289.6420	289.6590	0.00
26/09/2008	TRT1 On 07-May-09			Index Future	289.6400	289.6590	289.6420	289.6590	0.00
26/09/2008	TRT1 On 07-May-09			Index Future	289.6400	289.6590	289.6420	289.6590	0.00
26/09/2008	TRT1 On 07-May-09			Index Future	289.6400	289.6590	289.6420	289.6590	0.00
26/09/2008	TRT1 On 06-November-08			Index Future	273.4000	273.4230	273.4040	273.4230	300.00
26/09/2008	TRT1 On 06-November-08			Index Future	273.4000	273.4230	273.4040	273.4230	300.00
26/09/2008	TRT1 On 06-November-08			Index Future	273.4000	273.4230	273.4040	273.4230	300.00
26/09/2008	TRT1 On 06-November-08			Index Future	273.4000	273.4230	273.4040	273.4230	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
26/09/2008	TRT1 On 06-November-08			Index Future	273.4000	273.4230	273.4040	273.4230	300.00
26/09/2008	TRT1 On 06-November-08			Index Future	273.4000	273.4230	273.4040	273.4230	300.00
26/09/2008	TRT1 On 06-November-08			Index Future	273.4000	273.4230	273.4040	273.4230	300.00
26/09/2008	ZAAD On 16-March-09			Currency Future	6.9000	6.9490	6.8976	6.9490	410.00
26/09/2008	ZAAD On 16-March-09			Currency Future	6.9000	6.9490	6.8976	6.9490	410.00
26/09/2008	ZAAD On 16-March-09			Currency Future	6.9000	6.9490	6.8976	6.9490	410.00
26/09/2008	ZAAD On 16-March-09			Currency Future	6.9000	6.9490	6.8976	6.9490	410.00
26/09/2008	ZAAD On 16-March-09			Currency Future	6.9000	6.9490	6.8976	6.9490	410.00
26/09/2008	ZAAD On 16-March-09			Currency Future	6.9000	6.9490	6.8976	6.9490	410.00
26/09/2008	ZAAD On 16-March-09			Currency Future	6.9000	6.9490	6.8976	6.9490	410.00
26/09/2008	ZAAD On 12-June-09			Currency Future	6.9800	7.0263	6.9812	7.0263	100.00
26/09/2008	ZAAD On 12-June-09			Currency Future	6.9800	7.0263	6.9812	7.0263	100.00
26/09/2008	ZAAD On 12-June-09			Currency Future	6.9800	7.0263	6.9812	7.0263	100.00
26/09/2008	ZAAD On 12-June-09			Currency Future	6.9800	7.0263	6.9812	7.0263	100.00
26/09/2008	ZAAD On 12-June-09			Currency Future	6.9800	7.0263	6.9812	7.0263	100.00
26/09/2008	ZAAD On 12-June-09			Currency Future	6.9800	7.0263	6.9812	7.0263	100.00
26/09/2008	ZAAD On 12-June-09			Currency Future	6.9800	7.0263	6.9812	7.0263	100.00
26/09/2008	ZAAD On 12-December-08			Currency Future	6.8100	6.8646	6.8110	6.8646	4844.00
26/09/2008	ZAAD On 12-December-08			Currency Future	6.8100	6.8646	6.8110	6.8646	4844.00
26/09/2008	ZAAD On 12-December-08			Currency Future	6.8100	6.8646	6.8110	6.8646	4844.00
26/09/2008	ZAAD On 12-December-08			Currency Future	6.8100	6.8646	6.8110	6.8646	4844.00
26/09/2008	ZAAD On 12-December-08			Currency Future	6.8100	6.8646	6.8110	6.8646	4844.00
26/09/2008	ZAAD On 12-December-08			Currency Future	6.8100	6.8646	6.8110	6.8646	4844.00
26/09/2008	ZAAD On 12-December-08			Currency Future	6.8100	6.8646	6.8110	6.8646	4844.00
26/09/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	452	0	452	0	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
26/09/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	452	0	452	0	0.00
26/09/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	41	0	41	0	0.00
26/09/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	94	0	94	0	0.00
26/09/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	94	0	94	0	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
26/09/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	483	0	483	0	0.00
26/09/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	257	0	257	0	0.00
26/09/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	676	0	676	0	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
26/09/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	676	0	676	0	0.00
26/09/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	676	0	676	0	0.00