



# Derivatives Weekly Statistics Report

From 2008/10/20 To 2008/10/24

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	\$ / R On 16-March-09			Currency Future	11.4700	11.5780	11.4661	11.5780	36582.00
24/10/2008	\$ / R On 16-March-09			Currency Future	11.4700	11.5780	11.4661	11.5780	36582.00
24/10/2008	\$ / R On 16-March-09			Currency Future	11.4700	11.5780	11.4661	11.5780	36582.00
24/10/2008	\$ / R On 16-March-09			Currency Future	11.4700	11.5780	11.4661	11.5780	36582.00
24/10/2008	\$ / R On 16-March-09			Currency Future	11.4700	11.5780	11.4661	11.5780	36582.00
24/10/2008	\$ / R On 16-March-09			Currency Future	11.4700	11.5780	11.4661	11.5780	36582.00
24/10/2008	\$ / R On 16-March-09			Currency Future	11.4700	11.5780	11.4661	11.5780	36582.00
24/10/2008	\$ / R On 12-June-09			Currency Future	11.7200	11.8360	11.7220	11.8360	2808.00
24/10/2008	\$ / R On 12-June-09			Currency Future	11.7200	11.8360	11.7220	11.8360	2808.00
24/10/2008	\$ / R On 12-June-09			Currency Future	11.7200	11.8360	11.7220	11.8360	2808.00
24/10/2008	\$ / R On 12-June-09			Currency Future	11.7200	11.8360	11.7220	11.8360	2808.00
24/10/2008	\$ / R On 12-June-09			Currency Future	11.7200	11.8360	11.7220	11.8360	2808.00
24/10/2008	\$ / R On 12-June-09			Currency Future	11.7200	11.8360	11.7220	11.8360	2808.00
24/10/2008	\$ / R On 12-June-09			Currency Future	11.7200	11.8360	11.7220	11.8360	2808.00
24/10/2008	\$ / R On 12-December-08			Currency Future	11.1900	11.2952	11.1855	11.2952	318469.00
24/10/2008	\$ / R On 12-December-08			Currency Future	11.1900	11.2952	11.1855	11.2952	318469.00
24/10/2008	\$ / R On 12-December-08			Currency Future	11.1900	11.2952	11.1855	11.2952	318469.00
24/10/2008	\$ / R On 12-December-08			Currency Future	11.1900	11.2952	11.1855	11.2952	318469.00
24/10/2008	\$ / R On 12-December-08			Currency Future	11.1900	11.2952	11.1855	11.2952	318469.00
24/10/2008	\$ / R On 12-December-08			Currency Future	11.1900	11.2952	11.1855	11.2952	318469.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	\$ / R On 12-December-08			Currency Future	11.1900	11.2952	11.1855	11.2952	318469.00
24/10/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	2893	2965	2893	2965	0.00
24/10/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	227	187	227	187	0.00
24/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	3380	3441	3380	3441	0.00
24/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	258	205	258	205	0.00
24/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2994	3040	2994	3040	0.00
24/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	372	304	372	304	0.00
24/10/2008	£ / R On 16-March-09			Currency Future	18.0300	18.6594	18.0272	18.6594	16564.00
24/10/2008	£ / R On 16-March-09			Currency Future	18.0300	18.6594	18.0272	18.6594	16564.00
24/10/2008	£ / R On 16-March-09			Currency Future	18.0300	18.6594	18.0272	18.6594	16564.00
24/10/2008	£ / R On 16-March-09			Currency Future	18.0300	18.6594	18.0272	18.6594	16564.00
24/10/2008	£ / R On 16-March-09			Currency Future	18.0300	18.6594	18.0272	18.6594	16564.00
24/10/2008	£ / R On 16-March-09			Currency Future	18.0300	18.6594	18.0272	18.6594	16564.00
24/10/2008	£ / R On 16-March-09			Currency Future	18.0300	18.6594	18.0272	18.6594	16564.00
24/10/2008	£ / R On 12-June-09			Currency Future	18.3800	19.0003	18.3788	19.0003	8.00
24/10/2008	£ / R On 12-June-09			Currency Future	18.3800	19.0003	18.3788	19.0003	8.00
24/10/2008	£ / R On 12-June-09			Currency Future	18.3800	19.0003	18.3788	19.0003	8.00
24/10/2008	£ / R On 12-June-09			Currency Future	18.3800	19.0003	18.3788	19.0003	8.00
24/10/2008	£ / R On 12-June-09			Currency Future	18.3800	19.0003	18.3788	19.0003	8.00
24/10/2008	£ / R On 12-June-09			Currency Future	18.3800	19.0003	18.3788	19.0003	8.00
24/10/2008	£ / R On 12-June-09			Currency Future	18.3800	19.0003	18.3788	19.0003	8.00
24/10/2008	£ / R On 12-December-08			Currency Future	17.6400	18.2657	17.6418	18.2657	21957.00
24/10/2008	£ / R On 12-December-08			Currency Future	17.6400	18.2657	17.6418	18.2657	21957.00
24/10/2008	£ / R On 12-December-08			Currency Future	17.6400	18.2657	17.6418	18.2657	21957.00
24/10/2008	£ / R On 12-December-08			Currency Future	17.6400	18.2657	17.6418	18.2657	21957.00
24/10/2008	£ / R On 12-December-08			Currency Future	17.6400	18.2657	17.6418	18.2657	21957.00
24/10/2008	£ / R On 12-December-08			Currency Future	17.6400	18.2657	17.6418	18.2657	21957.00
24/10/2008	£ / R On 12-December-08			Currency Future	17.6400	18.2657	17.6418	18.2657	21957.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	£ / R On 12-June-09	7.00	Call	Currency Future	2695	3050	2695	3050	0.00
24/10/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1566	1300	1566	1300	0.00
24/10/2008	£ / R On 12-December-08	7.50	Call	Currency Future	3236	3769	3236	3769	0.00
24/10/2008	£ / R On 12-December-08	7.50	Put	Currency Future	395	304	395	304	0.00
24/10/2008	£ / R On 12-December-08	7.25	Call	Currency Future	2060	2498	2060	2498	0.00
24/10/2008	£ / R On 12-December-08	7.25	Put	Currency Future	968	783	968	783	0.00
24/10/2008	£ / R On 16-March-09	7.00	Call	Currency Future	2209	2559	2209	2559	0.00
24/10/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1531	1249	1531	1249	0.00
24/10/2008	£ / R On 12-June-09	7.00	Call	Currency Future	2540	2881	2540	2881	0.00
24/10/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1712	1431	1712	1431	0.00
24/10/2008	€ / R On 16-March-09			Currency Future	14.5700	14.8757	14.5675	14.8757	15090.00
24/10/2008	€ / R On 16-March-09			Currency Future	14.5700	14.8757	14.5675	14.8757	15090.00
24/10/2008	€ / R On 16-March-09			Currency Future	14.5700	14.8757	14.5675	14.8757	15090.00
24/10/2008	€ / R On 16-March-09			Currency Future	14.5700	14.8757	14.5675	14.8757	15090.00
24/10/2008	€ / R On 16-March-09			Currency Future	14.5700	14.8757	14.5675	14.8757	15090.00
24/10/2008	€ / R On 16-March-09			Currency Future	14.5700	14.8757	14.5675	14.8757	15090.00
24/10/2008	€ / R On 16-March-09			Currency Future	14.5700	14.8757	14.5675	14.8757	15090.00
24/10/2008	€ / R On 12-June-09			Currency Future	14.8800	15.1916	14.8834	15.1916	250.00
24/10/2008	€ / R On 12-June-09			Currency Future	14.8800	15.1916	14.8834	15.1916	250.00
24/10/2008	€ / R On 12-June-09			Currency Future	14.8800	15.1916	14.8834	15.1916	250.00
24/10/2008	€ / R On 12-June-09			Currency Future	14.8800	15.1916	14.8834	15.1916	250.00
24/10/2008	€ / R On 12-June-09			Currency Future	14.8800	15.1916	14.8834	15.1916	250.00
24/10/2008	€ / R On 12-June-09			Currency Future	14.8800	15.1916	14.8834	15.1916	250.00
24/10/2008	€ / R On 12-June-09			Currency Future	14.8800	15.1916	14.8834	15.1916	250.00
24/10/2008	€ / R On 12-December-08			Currency Future	14.2200	14.5258	14.2183	14.5258	80225.00
24/10/2008	€ / R On 12-December-08			Currency Future	14.2200	14.5258	14.2183	14.5258	80225.00
24/10/2008	€ / R On 12-December-08			Currency Future	14.2200	14.5258	14.2183	14.5258	80225.00
24/10/2008	€ / R On 12-December-08			Currency Future	14.2200	14.5258	14.2183	14.5258	80225.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	€ / R On 12-December-08			Currency Future	14.2200	14.5258	14.2183	14.5258	80225.00
24/10/2008	€ / R On 12-December-08			Currency Future	14.2200	14.5258	14.2183	14.5258	80225.00
24/10/2008	€ / R On 12-December-08			Currency Future	14.2200	14.5258	14.2183	14.5258	80225.00
24/10/2008	€ / R On 12-June-09	9.25	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	8.75	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	8.25	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	7.50	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	7.25	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	7.00	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	9.00	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	8.50	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	8.00	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	7.75	Call	Currency Future	2778	3007	2778	3007	0.00
24/10/2008	€ / R On 12-June-09	9.25	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	8.75	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	8.25	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	7.50	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	7.25	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	7.00	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	9.00	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	8.50	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	8.00	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 12-June-09	7.75	Put	Currency Future	794	716	794	716	0.00
24/10/2008	€ / R On 16-March-09	6.75	Call	Currency Future	2491	2727	2491	2727	0.00
24/10/2008	€ / R On 16-March-09	6.75	Put	Currency Future	524	451	524	451	0.00
24/10/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2127	2366	2127	2366	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
24/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2127	2366	2127	2366	0.00
24/10/2008	€ / R On 12-December-08	9.25	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	409	341	409	341	0.00
24/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	409	341	409	341	0.00
24/10/2008	ALBI On 05-February-09			Index Future	270.5100	267.9050	270.5130	267.9050	0.00
24/10/2008	ALBI On 05-February-09			Index Future	270.5100	267.9050	270.5130	267.9050	0.00
24/10/2008	ALBI On 05-February-09			Index Future	270.5100	267.9050	270.5130	267.9050	0.00
24/10/2008	ALBI On 05-February-09			Index Future	270.5100	267.9050	270.5130	267.9050	0.00
24/10/2008	ALBI On 05-February-09			Index Future	270.5100	267.9050	270.5130	267.9050	0.00
24/10/2008	ALBI On 05-February-09			Index Future	270.5100	267.9050	270.5130	267.9050	0.00
24/10/2008	ALBI On 05-February-09			Index Future	270.5100	267.9050	270.5130	267.9050	0.00
24/10/2008	ALBI On 07-May-09			Index Future	278.9200	276.2450	278.9230	276.2450	0.00
24/10/2008	ALBI On 07-May-09			Index Future	278.9200	276.2450	278.9230	276.2450	0.00
24/10/2008	ALBI On 07-May-09			Index Future	278.9200	276.2450	278.9230	276.2450	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
24/10/2008	ALBI On 07-May-09			Index Future	278.9200	276.2450	278.9230	276.2450	0.00
24/10/2008	ALBI On 07-May-09			Index Future	278.9200	276.2450	278.9230	276.2450	0.00
24/10/2008	ALBI On 07-May-09			Index Future	278.9200	276.2450	278.9230	276.2450	0.00
24/10/2008	ALBI On 07-May-09			Index Future	278.9200	276.2450	278.9230	276.2450	0.00
24/10/2008	ALBI On 06-November-08			Index Future	262.5900	260.0550	262.5870	260.0550	661.00
24/10/2008	ALBI On 06-November-08			Index Future	262.5900	260.0550	262.5870	260.0550	661.00
24/10/2008	ALBI On 06-November-08			Index Future	262.5900	260.0550	262.5870	260.0550	661.00
24/10/2008	ALBI On 06-November-08			Index Future	262.5900	260.0550	262.5870	260.0550	661.00
24/10/2008	ALBI On 06-November-08			Index Future	262.5900	260.0550	262.5870	260.0550	661.00
24/10/2008	ALBI On 06-November-08			Index Future	262.5900	260.0550	262.5870	260.0550	661.00
24/10/2008	ALBI On 06-November-08			Index Future	262.5900	260.0550	262.5870	260.0550	661.00
24/10/2008	CRD1 On 05-February-09			Index Future	115.2700	114.8860	115.2700	114.8860	0.00
24/10/2008	CRD1 On 05-February-09			Index Future	115.2700	114.8860	115.2700	114.8860	0.00
24/10/2008	CRD1 On 05-February-09			Index Future	115.2700	114.8860	115.2700	114.8860	0.00
24/10/2008	CRD1 On 05-February-09			Index Future	115.2700	114.8860	115.2700	114.8860	0.00
24/10/2008	CRD1 On 05-February-09			Index Future	115.2700	114.8860	115.2700	114.8860	0.00
24/10/2008	CRD1 On 05-February-09			Index Future	115.2700	114.8860	115.2700	114.8860	0.00
24/10/2008	CRD1 On 05-February-09			Index Future	115.2700	114.8860	115.2700	114.8860	0.00
24/10/2008	CRD1 On 07-May-09			Index Future	118.5900	118.1910	118.5860	118.1910	0.00
24/10/2008	CRD1 On 07-May-09			Index Future	118.5900	118.1910	118.5860	118.1910	0.00
24/10/2008	CRD1 On 07-May-09			Index Future	118.5900	118.1910	118.5860	118.1910	0.00
24/10/2008	CRD1 On 07-May-09			Index Future	118.5900	118.1910	118.5860	118.1910	0.00
24/10/2008	CRD1 On 07-May-09			Index Future	118.5900	118.1910	118.5860	118.1910	0.00
24/10/2008	CRD1 On 07-May-09			Index Future	118.5900	118.1910	118.5860	118.1910	0.00
24/10/2008	CRD1 On 07-May-09			Index Future	118.5900	118.1910	118.5860	118.1910	0.00
24/10/2008	CRD1 On 06-November-08			Index Future	112.0400	111.6620	112.0350	111.6620	6.00
24/10/2008	CRD1 On 06-November-08			Index Future	112.0400	111.6620	112.0350	111.6620	6.00
24/10/2008	CRD1 On 06-November-08			Index Future	112.0400	111.6620	112.0350	111.6620	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	CRD1 On 06-November-08			Index Future	112.0400	111.6620	112.0350	111.6620	6.00
24/10/2008	CRD1 On 06-November-08			Index Future	112.0400	111.6620	112.0350	111.6620	6.00
24/10/2008	CRD1 On 06-November-08			Index Future	112.0400	111.6620	112.0350	111.6620	6.00
24/10/2008	CRD1 On 06-November-08			Index Future	112.0400	111.6620	112.0350	111.6620	6.00
24/10/2008	GOVI On 05-February-09			jGovi	272.6200	270.3195	272.6240	270.3195	276.00
24/10/2008	GOVI On 05-February-09			jGovi	272.6200	270.3195	272.6240	270.3195	276.00
24/10/2008	GOVI On 05-February-09			jGovi	272.6200	270.3195	272.6240	270.3195	276.00
24/10/2008	GOVI On 05-February-09			jGovi	272.6200	270.3195	272.6240	270.3195	276.00
24/10/2008	GOVI On 05-February-09			jGovi	272.6200	270.3195	272.6240	270.3195	276.00
24/10/2008	GOVI On 05-February-09			jGovi	272.6200	270.3195	272.6240	270.3195	276.00
24/10/2008	GOVI On 05-February-09			jGovi	272.6200	270.3195	272.6240	270.3195	276.00
24/10/2008	GOVI On 07-May-09			jGovi	280.4700	278.0950	280.4680	278.0950	0.00
24/10/2008	GOVI On 07-May-09			jGovi	280.4700	278.0950	280.4680	278.0950	0.00
24/10/2008	GOVI On 07-May-09			jGovi	280.4700	278.0950	280.4680	278.0950	0.00
24/10/2008	GOVI On 07-May-09			jGovi	280.4700	278.0950	280.4680	278.0950	0.00
24/10/2008	GOVI On 07-May-09			jGovi	280.4700	278.0950	280.4680	278.0950	0.00
24/10/2008	GOVI On 07-May-09			jGovi	280.4700	278.0950	280.4680	278.0950	0.00
24/10/2008	GOVI On 07-May-09			jGovi	280.4700	278.0950	280.4680	278.0950	0.00
24/10/2008	GOVI On 06-November-08			jGovi	264.9700	262.7335	264.9730	262.7335	180.00
24/10/2008	GOVI On 06-November-08			jGovi	264.9700	262.7335	264.9730	262.7335	180.00
24/10/2008	GOVI On 06-November-08			jGovi	264.9700	262.7335	264.9730	262.7335	180.00
24/10/2008	GOVI On 06-November-08			jGovi	264.9700	262.7335	264.9730	262.7335	180.00
24/10/2008	GOVI On 06-November-08			jGovi	264.9700	262.7335	264.9730	262.7335	180.00
24/10/2008	GOVI On 06-November-08			jGovi	264.9700	262.7335	264.9730	262.7335	180.00
24/10/2008	GOVI On 06-November-08			jGovi	264.9700	262.7335	264.9730	262.7335	180.00
24/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
24/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	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
24/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
24/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
24/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
24/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
24/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
24/10/2008	ILBI On 07-May-09			Index Future	355.6300	354.2620	355.6270	354.2620	0.00
24/10/2008	ILBI On 07-May-09			Index Future	355.6300	354.2620	355.6270	354.2620	0.00
24/10/2008	ILBI On 07-May-09			Index Future	355.6300	354.2620	355.6270	354.2620	0.00
24/10/2008	ILBI On 07-May-09			Index Future	355.6300	354.2620	355.6270	354.2620	0.00
24/10/2008	ILBI On 07-May-09			Index Future	355.6300	354.2620	355.6270	354.2620	0.00
24/10/2008	ILBI On 07-May-09			Index Future	355.6300	354.2620	355.6270	354.2620	0.00
24/10/2008	ILBI On 07-May-09			Index Future	355.6300	354.2620	355.6270	354.2620	0.00
24/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
24/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
24/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
24/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
24/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
24/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
24/10/2008	J153 On 31-August-10			jSwap	11.4400	11.3680	0.0695	0.0683	0.00
24/10/2008	J153 On 31-August-10			jSwap	11.4400	11.3680	0.0695	0.0683	0.00
24/10/2008	J153 On 31-August-10			jSwap	11.4400	11.3680	0.0695	0.0683	0.00
24/10/2008	J153 On 31-August-10			jSwap	11.4400	11.3680	0.0695	0.0683	0.00
24/10/2008	J153 On 31-August-10			jSwap	11.4400	11.3680	0.0695	0.0683	0.00
24/10/2008	J153 On 31-August-10			jSwap	11.4400	11.3680	0.0695	0.0683	0.00
24/10/2008	J153 On 31-August-10			jSwap	11.4400	11.3680	0.0695	0.0683	0.00
24/10/2008	J157 On 15-September-15			jSwap	10.1100	10.2970	0.0425	0.0515	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
24/10/2008	J157 On 15-September-15			jSwap	10.1100	10.2970	0.0425	0.0515	0.00
24/10/2008	J157 On 15-September-15			jSwap	10.1100	10.2970	0.0425	0.0515	0.00
24/10/2008	J157 On 15-September-15			jSwap	10.1100	10.2970	0.0425	0.0515	0.00
24/10/2008	J157 On 15-September-15			jSwap	10.1100	10.2970	0.0425	0.0515	0.00
24/10/2008	J157 On 15-September-15			jSwap	10.1100	10.2970	0.0425	0.0515	0.00
24/10/2008	J157 On 15-September-15			jSwap	10.1100	10.2970	0.0425	0.0515	0.00
24/10/2008	J186 On 21-December-26			jSwap	9.2700	9.5390	0.1570	0.1783	0.00
24/10/2008	J186 On 21-December-26			jSwap	9.2700	9.5390	0.1570	0.1783	0.00
24/10/2008	J186 On 21-December-26			jSwap	9.2700	9.5390	0.1570	0.1783	0.00
24/10/2008	J186 On 21-December-26			jSwap	9.2700	9.5390	0.1570	0.1783	0.00
24/10/2008	J186 On 21-December-26			jSwap	9.2700	9.5390	0.1570	0.1783	0.00
24/10/2008	J186 On 21-December-26			jSwap	9.2700	9.5390	0.1570	0.1783	0.00
24/10/2008	J186 On 21-December-26			jSwap	9.2700	9.5390	0.1570	0.1783	0.00
24/10/2008	J201 On 22-December-14			jSwap	10.3100	10.4670	0.1343	0.1414	0.00
24/10/2008	J201 On 22-December-14			jSwap	10.3100	10.4670	0.1343	0.1414	0.00
24/10/2008	J201 On 22-December-14			jSwap	10.3100	10.4670	0.1343	0.1414	0.00
24/10/2008	J201 On 22-December-14			jSwap	10.3100	10.4670	0.1343	0.1414	0.00
24/10/2008	J201 On 22-December-14			jSwap	10.3100	10.4670	0.1343	0.1414	0.00
24/10/2008	J201 On 22-December-14			jSwap	10.3100	10.4670	0.1343	0.1414	0.00
24/10/2008	J201 On 22-December-14			jSwap	10.3100	10.4670	0.1343	0.1414	0.00
24/10/2008	J203 On 15-September-17			jSwap	9.9100	10.1480	0.1412	0.1542	0.00
24/10/2008	J203 On 15-September-17			jSwap	9.9100	10.1480	0.1412	0.1542	0.00
24/10/2008	J203 On 15-September-17			jSwap	9.9100	10.1480	0.1412	0.1542	0.00
24/10/2008	J203 On 15-September-17			jSwap	9.9100	10.1480	0.1412	0.1542	0.00
24/10/2008	J203 On 15-September-17			jSwap	9.9100	10.1480	0.1412	0.1542	0.00
24/10/2008	J203 On 15-September-17			jSwap	9.9100	10.1480	0.1412	0.1542	0.00
24/10/2008	J203 On 15-September-17			jSwap	9.9100	10.1480	0.1412	0.1542	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
24/10/2008	J204 On 21-December-18			jSwap	9.9000		10.1650	0.1584	0.1743	0.00
24/10/2008	J204 On 21-December-18			jSwap	9.9000		10.1650	0.1584	0.1743	0.00
24/10/2008	J204 On 21-December-18			jSwap	9.9000		10.1650	0.1584	0.1743	0.00
24/10/2008	J204 On 21-December-18			jSwap	9.9000		10.1650	0.1584	0.1743	0.00
24/10/2008	J204 On 21-December-18			jSwap	9.9000		10.1650	0.1584	0.1743	0.00
24/10/2008	J204 On 21-December-18			jSwap	9.9000		10.1650	0.1584	0.1743	0.00
24/10/2008	J204 On 21-December-18			jSwap	9.9000		10.1650	0.1584	0.1743	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	J207 On 15-January-20			jSwap	9.7800		10.0630	0.1235	0.1415	0.00
24/10/2008	JBAR On 21-December-05			jBar	12.3700		12.3210	12.3670	12.3210	0.00
24/10/2008	JBAR On 21-December-05			jBar	12.3700		12.3210	12.3670	12.3210	0.00
24/10/2008	JBAR On 21-December-05			jBar	12.3700		12.3210	12.3670	12.3210	0.00
24/10/2008	JBAR On 21-December-05			jBar	12.3700		12.3210	12.3670	12.3210	0.00
24/10/2008	JBAR On 21-December-05			jBar	12.3700		12.3210	12.3670	12.3210	0.00
24/10/2008	JBAR On 21-December-05			jBar	12.3700		12.3210	12.3670	12.3210	0.00
24/10/2008	JBAR On 21-December-05			jBar	12.3700		12.3210	12.3670	12.3210	0.00
24/10/2008	JFRA On 05-February-09			jFra	12.2600		12.2240	0.0297	0.0296	0.00
24/10/2008	JFRA On 05-February-09			jFra	12.2600		12.2240	0.0297	0.0296	0.00
24/10/2008	JFRA On 05-February-09			jFra	12.2600		12.2240	0.0297	0.0296	0.00
24/10/2008	JFRA On 05-February-09			jFra	12.2600		12.2240	0.0297	0.0296	0.00
24/10/2008	JFRA On 05-February-09			jFra	12.2600		12.2240	0.0297	0.0296	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
24/10/2008	JFRA On 05-February-09			JFra	12.2600	12.2240	0.0297	0.0296	0.00
24/10/2008	JFRA On 05-February-09			JFra	12.2600	12.2240	0.0297	0.0296	0.00
24/10/2008	JFRA On 07-May-09			JFra	11.6900	11.5920	0.0283	0.0281	0.00
24/10/2008	JFRA On 07-May-09			JFra	11.6900	11.5920	0.0283	0.0281	0.00
24/10/2008	JFRA On 07-May-09			JFra	11.6900	11.5920	0.0283	0.0281	0.00
24/10/2008	JFRA On 07-May-09			JFra	11.6900	11.5920	0.0283	0.0281	0.00
24/10/2008	JFRA On 07-May-09			JFra	11.6900	11.5920	0.0283	0.0281	0.00
24/10/2008	JFRA On 07-May-09			JFra	11.6900	11.5920	0.0283	0.0281	0.00
24/10/2008	JFRA On 07-May-09			JFra	11.6900	11.5920	0.0283	0.0281	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-August-09			JFra	11.0600	10.9430	0.0268	0.0266	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 06-November-08			JFra	12.4300	12.3790	0.0300	0.0299	0.00
24/10/2008	JFRA On 05-November-09			JFra	10.6300	10.5010	0.0258	0.0255	0.00
24/10/2008	JFRA On 05-November-09			JFra	10.6300	10.5010	0.0258	0.0255	0.00
24/10/2008	JFRA On 05-November-09			JFra	10.6300	10.5010	0.0258	0.0255	0.00
24/10/2008	JFRA On 05-November-09			JFra	10.6300	10.5010	0.0258	0.0255	0.00
24/10/2008	JFRA On 05-November-09			JFra	10.6300	10.5010	0.0258	0.0255	0.00
24/10/2008	JFRA On 05-November-09			JFra	10.6300	10.5010	0.0258	0.0255	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
24/10/2008	JFRA On 05-November-09			jFra	10.6300	10.5010	0.0258	0.0255	0.00
24/10/2008	JN02 On 05-February-09			jNote	10.7700	10.7180	0.1902	0.1895	0.00
24/10/2008	JN02 On 05-February-09			jNote	10.7700	10.7180	0.1902	0.1895	0.00
24/10/2008	JN02 On 05-February-09			jNote	10.7700	10.7180	0.1902	0.1895	0.00
24/10/2008	JN02 On 05-February-09			jNote	10.7700	10.7180	0.1902	0.1895	0.00
24/10/2008	JN02 On 05-February-09			jNote	10.7700	10.7180	0.1902	0.1895	0.00
24/10/2008	JN02 On 05-February-09			jNote	10.7700	10.7180	0.1902	0.1895	0.00
24/10/2008	JN02 On 05-February-09			jNote	10.7700	10.7180	0.1902	0.1895	0.00
24/10/2008	JN02 On 07-May-09			jNote	10.4300	10.4070	0.1850	0.1848	0.00
24/10/2008	JN02 On 07-May-09			jNote	10.4300	10.4070	0.1850	0.1848	0.00
24/10/2008	JN02 On 07-May-09			jNote	10.4300	10.4070	0.1850	0.1848	0.00
24/10/2008	JN02 On 07-May-09			jNote	10.4300	10.4070	0.1850	0.1848	0.00
24/10/2008	JN02 On 07-May-09			jNote	10.4300	10.4070	0.1850	0.1848	0.00
24/10/2008	JN02 On 07-May-09			jNote	10.4300	10.4070	0.1850	0.1848	0.00
24/10/2008	JN02 On 07-May-09			jNote	10.4300	10.4070	0.1850	0.1848	0.00
24/10/2008	JN02 On 06-November-08			jNote	11.1000	11.0320	0.1954	0.1943	0.00
24/10/2008	JN02 On 06-November-08			jNote	11.1000	11.0320	0.1954	0.1943	0.00
24/10/2008	JN02 On 06-November-08			jNote	11.1000	11.0320	0.1954	0.1943	0.00
24/10/2008	JN02 On 06-November-08			jNote	11.1000	11.0320	0.1954	0.1943	0.00
24/10/2008	JN02 On 06-November-08			jNote	11.1000	11.0320	0.1954	0.1943	0.00
24/10/2008	JN02 On 06-November-08			jNote	11.1000	11.0320	0.1954	0.1943	0.00
24/10/2008	JN02 On 06-November-08			jNote	11.1000	11.0320	0.1954	0.1943	0.00
24/10/2008	JN05 On 05-February-09			jNote	9.9700	10.1440	0.3858	0.3918	0.00
24/10/2008	JN05 On 05-February-09			jNote	9.9700	10.1440	0.3858	0.3918	0.00
24/10/2008	JN05 On 05-February-09			jNote	9.9700	10.1440	0.3858	0.3918	0.00
24/10/2008	JN05 On 05-February-09			jNote	9.9700	10.1440	0.3858	0.3918	0.00
24/10/2008	JN05 On 05-February-09			jNote	9.9700	10.1440	0.3858	0.3918	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
24/10/2008	JN05 On 05-February-09			jNote	9.9700	10.1440	0.3858	0.3918	0.00
24/10/2008	JN05 On 05-February-09			jNote	9.9700	10.1440	0.3858	0.3918	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-May-09			jNote	9.8000	9.9830	0.3802	0.3865	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN05 On 07-November-08			jNote	10.2900	10.4890	0.3775	0.3838	0.00
24/10/2008	JN10 On 05-February-09			jNote	9.5300	9.8080	0.6027	0.6149	0.00
24/10/2008	JN10 On 05-February-09			jNote	9.5300	9.8080	0.6027	0.6149	0.00
24/10/2008	JN10 On 05-February-09			jNote	9.5300	9.8080	0.6027	0.6149	0.00
24/10/2008	JN10 On 05-February-09			jNote	9.5300	9.8080	0.6027	0.6149	0.00
24/10/2008	JN10 On 05-February-09			jNote	9.5300	9.8080	0.6027	0.6149	0.00
24/10/2008	JN10 On 05-February-09			jNote	9.5300	9.8080	0.6027	0.6149	0.00
24/10/2008	JN10 On 05-February-09			jNote	9.5300	9.8080	0.6027	0.6149	0.00
24/10/2008	JN10 On 07-May-09			jNote	9.4000	9.6950	0.5983	0.6109	0.00
24/10/2008	JN10 On 07-May-09			jNote	9.4000	9.6950	0.5983	0.6109	0.00
24/10/2008	JN10 On 07-May-09			jNote	9.4000	9.6950	0.5983	0.6109	0.00
24/10/2008	JN10 On 07-May-09			jNote	9.4000	9.6950	0.5983	0.6109	0.00
24/10/2008	JN10 On 07-May-09			jNote	9.4000	9.6950	0.5983	0.6109	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
24/10/2008	JN10 On 07-May-09			jNote	9.4000	9.6950	0.5983	0.6109	0.00
24/10/2008	JN10 On 07-May-09			jNote	9.4000	9.6950	0.5983	0.6109	0.00
24/10/2008	JN10 On 07-November-08			jNote	9.9000	10.0900	0.6071	0.6145	0.00
24/10/2008	JN10 On 07-November-08			jNote	9.9000	10.0900	0.6071	0.6145	0.00
24/10/2008	JN10 On 07-November-08			jNote	9.9000	10.0900	0.6071	0.6145	0.00
24/10/2008	JN10 On 07-November-08			jNote	9.9000	10.0900	0.6071	0.6145	0.00
24/10/2008	JN10 On 07-November-08			jNote	9.9000	10.0900	0.6071	0.6145	0.00
24/10/2008	JN10 On 07-November-08			jNote	9.9000	10.0900	0.6071	0.6145	0.00
24/10/2008	JN10 On 07-November-08			jNote	9.9000	10.0900	0.6071	0.6145	0.00
24/10/2008	JROD On 31-October-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
24/10/2008	JROD On 31-October-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
24/10/2008	JROD On 31-October-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
24/10/2008	JROD On 31-October-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
24/10/2008	JROD On 31-October-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
24/10/2008	JROD On 31-October-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
24/10/2008	JROD On 31-October-08			jRod	11.8000	11.7990	0.0105	0.0099	0.00
24/10/2008	JROD On 28-November-08			jRod	11.8800	11.8850	0.0105	0.0099	0.00
24/10/2008	JROD On 28-November-08			jRod	11.8800	11.8850	0.0105	0.0099	0.00
24/10/2008	JROD On 28-November-08			jRod	11.8800	11.8850	0.0105	0.0099	0.00
24/10/2008	JROD On 28-November-08			jRod	11.8800	11.8850	0.0105	0.0099	0.00
24/10/2008	JROD On 28-November-08			jRod	11.8800	11.8850	0.0105	0.0099	0.00
24/10/2008	JROD On 28-November-08			jRod	11.8800	11.8850	0.0105	0.0099	0.00
24/10/2008	JROD On 28-November-08			jRod	11.8800	11.8850	0.0105	0.0099	0.00
24/10/2008	JROD On 31-December-08			jRod	12.1100	12.1070	0.0110	0.0104	0.00
24/10/2008	JROD On 31-December-08			jRod	12.1100	12.1070	0.0110	0.0104	0.00
24/10/2008	JROD On 31-December-08			jRod	12.1100	12.1070	0.0110	0.0104	0.00
24/10/2008	JROD On 31-December-08			jRod	12.1100	12.1070	0.0110	0.0104	0.00
24/10/2008	JROD On 31-December-08			jRod	12.1100	12.1070	0.0110	0.0104	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
24/10/2008	JROD On 31-December-08			jRod	12.1100	12.1070	0.0110	0.0104	0.00
24/10/2008	JROD On 31-December-08			jRod	12.1100	12.1070	0.0110	0.0104	0.00
24/10/2008	OTH1 On 05-February-09			Index Future	257.7300	253.9390	257.7300	253.9390	0.00
24/10/2008	OTH1 On 05-February-09			Index Future	257.7300	253.9390	257.7300	253.9390	0.00
24/10/2008	OTH1 On 05-February-09			Index Future	257.7300	253.9390	257.7300	253.9390	0.00
24/10/2008	OTH1 On 05-February-09			Index Future	257.7300	253.9390	257.7300	253.9390	0.00
24/10/2008	OTH1 On 05-February-09			Index Future	257.7300	253.9390	257.7300	253.9390	0.00
24/10/2008	OTH1 On 05-February-09			Index Future	257.7300	253.9390	257.7300	253.9390	0.00
24/10/2008	OTH1 On 07-May-09			Index Future	265.1500	261.2440	265.1450	261.2440	0.00
24/10/2008	OTH1 On 07-May-09			Index Future	265.1500	261.2440	265.1450	261.2440	0.00
24/10/2008	OTH1 On 07-May-09			Index Future	265.1500	261.2440	265.1450	261.2440	0.00
24/10/2008	OTH1 On 07-May-09			Index Future	265.1500	261.2440	265.1450	261.2440	0.00
24/10/2008	OTH1 On 07-May-09			Index Future	265.1500	261.2440	265.1450	261.2440	0.00
24/10/2008	OTH1 On 07-May-09			Index Future	265.1500	261.2440	265.1450	261.2440	0.00
24/10/2008	OTH1 On 07-May-09			Index Future	265.1500	261.2440	265.1450	261.2440	0.00
24/10/2008	OTH1 On 06-November-08			Index Future	250.5000	246.8140	250.4970	246.8140	9.00
24/10/2008	OTH1 On 06-November-08			Index Future	250.5000	246.8140	250.4970	246.8140	9.00
24/10/2008	OTH1 On 06-November-08			Index Future	250.5000	246.8140	250.4970	246.8140	9.00
24/10/2008	OTH1 On 06-November-08			Index Future	250.5000	246.8140	250.4970	246.8140	9.00
24/10/2008	OTH1 On 06-November-08			Index Future	250.5000	246.8140	250.4970	246.8140	9.00
24/10/2008	OTH1 On 06-November-08			Index Future	250.5000	246.8140	250.4970	246.8140	9.00
24/10/2008	OTH1 On 06-November-08			Index Future	250.5000	246.8140	250.4970	246.8140	9.00
24/10/2008	R153 On 05-February-09			Bond Future	10.5100	10.4190	109.3233	109.4465	3.00
24/10/2008	R153 On 05-February-09			Bond Future	10.5100	10.4190	109.3233	109.4465	3.00
24/10/2008	R153 On 05-February-09			Bond Future	10.5100	10.4190	109.3233	109.4465	3.00
24/10/2008	R153 On 05-February-09			Bond Future	10.5100	10.4190	109.3233	109.4465	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
24/10/2008	R153 On 05-February-09			Bond Future	10.5100	10.4190	109.3233	109.4465	3.00
24/10/2008	R153 On 05-February-09			Bond Future	10.5100	10.4190	109.3233	109.4465	3.00
24/10/2008	R153 On 05-February-09			Bond Future	10.5100	10.4190	109.3233	109.4465	3.00
24/10/2008	R153 On 07-May-09			Bond Future	10.4000	10.3000	105.6302	105.7522	0.00
24/10/2008	R153 On 07-May-09			Bond Future	10.4000	10.3000	105.6302	105.7522	0.00
24/10/2008	R153 On 07-May-09			Bond Future	10.4000	10.3000	105.6302	105.7522	0.00
24/10/2008	R153 On 07-May-09			Bond Future	10.4000	10.3000	105.6302	105.7522	0.00
24/10/2008	R153 On 07-May-09			Bond Future	10.4000	10.3000	105.6302	105.7522	0.00
24/10/2008	R153 On 07-May-09			Bond Future	10.4000	10.3000	105.6302	105.7522	0.00
24/10/2008	R153 On 07-May-09			Bond Future	10.4000	10.3000	105.6302	105.7522	0.00
24/10/2008	R153 On 06-November-08			Bond Future	10.6200	10.5400	106.3560	106.4877	3526.00
24/10/2008	R153 On 06-November-08			Bond Future	10.6200	10.5400	106.3560	106.4877	3526.00
24/10/2008	R153 On 06-November-08			Bond Future	10.6200	10.5400	106.3560	106.4877	3526.00
24/10/2008	R153 On 06-November-08			Bond Future	10.6200	10.5400	106.3560	106.4877	3526.00
24/10/2008	R153 On 06-November-08			Bond Future	10.6200	10.5400	106.3560	106.4877	3526.00
24/10/2008	R153 On 06-November-08			Bond Future	10.6200	10.5400	106.3560	106.4877	3526.00
24/10/2008	R153 On 06-November-08			Bond Future	10.6200	10.5400	106.3560	106.4877	3526.00
24/10/2008	R157 On 05-February-09			Bond Future	9.5500	9.7650	124.4768	123.3406	5093.00
24/10/2008	R157 On 05-February-09			Bond Future	9.5500	9.7650	124.4768	123.3406	5093.00
24/10/2008	R157 On 05-February-09			Bond Future	9.5500	9.7650	124.4768	123.3406	5093.00
24/10/2008	R157 On 05-February-09			Bond Future	9.5500	9.7650	124.4768	123.3406	5093.00
24/10/2008	R157 On 05-February-09			Bond Future	9.5500	9.7650	124.4768	123.3406	5093.00
24/10/2008	R157 On 05-February-09			Bond Future	9.5500	9.7650	124.4768	123.3406	5093.00
24/10/2008	R157 On 05-February-09			Bond Future	9.5500	9.7650	124.4768	123.3406	5093.00
24/10/2008	R157 On 07-May-09			Bond Future	9.4700	9.6920	120.9905	119.8265	0.00
24/10/2008	R157 On 07-May-09			Bond Future	9.4700	9.6920	120.9905	119.8265	0.00
24/10/2008	R157 On 07-May-09			Bond Future	9.4700	9.6920	120.9905	119.8265	0.00
24/10/2008	R157 On 07-May-09			Bond Future	9.4700	9.6920	120.9905	119.8265	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
24/10/2008	R157 On 07-May-09			Bond Future	9.4700	9.6920	120.9905	119.8265	0.00
24/10/2008	R157 On 07-May-09			Bond Future	9.4700	9.6920	120.9905	119.8265	0.00
24/10/2008	R157 On 07-May-09			Bond Future	9.4700	9.6920	120.9905	119.8265	0.00
24/10/2008	R157 On 06-November-08			Bond Future	9.6400	9.8390	121.1193	120.0144	9073.00
24/10/2008	R157 On 06-November-08			Bond Future	9.6400	9.8390	121.1193	120.0144	9073.00
24/10/2008	R157 On 06-November-08			Bond Future	9.6400	9.8390	121.1193	120.0144	9073.00
24/10/2008	R157 On 06-November-08			Bond Future	9.6400	9.8390	121.1193	120.0144	9073.00
24/10/2008	R157 On 06-November-08			Bond Future	9.6400	9.8390	121.1193	120.0144	9073.00
24/10/2008	R157 On 06-November-08			Bond Future	9.6400	9.8390	121.1193	120.0144	9073.00
24/10/2008	R157 On 06-November-08			Bond Future	9.6400	9.8390	121.1193	120.0144	9073.00
24/10/2008	R186 On 05-February-09			Bond Future	9.2400	9.4740	112.3856	110.2032	2625.00
24/10/2008	R186 On 05-February-09			Bond Future	9.2400	9.4740	112.3856	110.2032	2625.00
24/10/2008	R186 On 05-February-09			Bond Future	9.2400	9.4740	112.3856	110.2032	2625.00
24/10/2008	R186 On 05-February-09			Bond Future	9.2400	9.4740	112.3856	110.2032	2625.00
24/10/2008	R186 On 05-February-09			Bond Future	9.2400	9.4740	112.3856	110.2032	2625.00
24/10/2008	R186 On 05-February-09			Bond Future	9.2400	9.4740	112.3856	110.2032	2625.00
24/10/2008	R186 On 05-February-09			Bond Future	9.2400	9.4740	112.3856	110.2032	2625.00
24/10/2008	R186 On 07-May-09			Bond Future	9.1600	9.4060	115.6549	113.4013	0.00
24/10/2008	R186 On 07-May-09			Bond Future	9.1600	9.4060	115.6549	113.4013	0.00
24/10/2008	R186 On 07-May-09			Bond Future	9.1600	9.4060	115.6549	113.4013	0.00
24/10/2008	R186 On 07-May-09			Bond Future	9.1600	9.4060	115.6549	113.4013	0.00
24/10/2008	R186 On 07-May-09			Bond Future	9.1600	9.4060	115.6549	113.4013	0.00
24/10/2008	R186 On 07-May-09			Bond Future	9.1600	9.4060	115.6549	113.4013	0.00
24/10/2008	R186 On 07-May-09			Bond Future	9.1600	9.4060	115.6549	113.4013	0.00
24/10/2008	R186 On 06-November-08			Bond Future	9.3200	9.5490	114.3198	112.2016	5107.00
24/10/2008	R186 On 06-November-08			Bond Future	9.3200	9.5490	114.3198	112.2016	5107.00
24/10/2008	R186 On 06-November-08			Bond Future	9.3200	9.5490	114.3198	112.2016	5107.00
24/10/2008	R186 On 06-November-08			Bond Future	9.3200	9.5490	114.3198	112.2016	5107.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	R186 On 06-November-08			Bond Future	9.3200	9.5490	114.3198	112.2016	5107.00
24/10/2008	R186 On 06-November-08			Bond Future	9.3200	9.5490	114.3198	112.2016	5107.00
24/10/2008	R186 On 06-November-08			Bond Future	9.3200	9.5490	114.3198	112.2016	5107.00
24/10/2008	R196 On 05-February-09			Bond Future	11.8100	11.7210	104.3918	104.3966	0.00
24/10/2008	R196 On 05-February-09			Bond Future	11.8100	11.7210	104.3918	104.3966	0.00
24/10/2008	R196 On 05-February-09			Bond Future	11.8100	11.7210	104.3918	104.3966	0.00
24/10/2008	R196 On 05-February-09			Bond Future	11.8100	11.7210	104.3918	104.3966	0.00
24/10/2008	R196 On 05-February-09			Bond Future	11.8100	11.7210	104.3918	104.3966	0.00
24/10/2008	R196 On 05-February-09			Bond Future	11.8100	11.7210	104.3918	104.3966	0.00
24/10/2008	R196 On 07-May-09			Bond Future	12.4800	12.3590	101.1905	101.2264	0.00
24/10/2008	R196 On 07-May-09			Bond Future	12.4800	12.3590	101.1905	101.2264	0.00
24/10/2008	R196 On 07-May-09			Bond Future	12.4800	12.3590	101.1905	101.2264	0.00
24/10/2008	R196 On 07-May-09			Bond Future	12.4800	12.3590	101.1905	101.2264	0.00
24/10/2008	R196 On 07-May-09			Bond Future	12.4800	12.3590	101.1905	101.2264	0.00
24/10/2008	R196 On 07-May-09			Bond Future	12.4800	12.3590	101.1905	101.2264	0.00
24/10/2008	R196 On 07-May-09			Bond Future	12.4800	12.3590	101.1905	101.2264	0.00
24/10/2008	R196 On 06-November-08			Bond Future	12.3500	12.2790	101.2652	101.2860	0.00
24/10/2008	R196 On 06-November-08			Bond Future	12.3500	12.2790	101.2652	101.2860	0.00
24/10/2008	R196 On 06-November-08			Bond Future	12.3500	12.2790	101.2652	101.2860	0.00
24/10/2008	R196 On 06-November-08			Bond Future	12.3500	12.2790	101.2652	101.2860	0.00
24/10/2008	R196 On 06-November-08			Bond Future	12.3500	12.2790	101.2652	101.2860	0.00
24/10/2008	R196 On 06-November-08			Bond Future	12.3500	12.2790	101.2652	101.2860	0.00
24/10/2008	R196 On 06-November-08			Bond Future	12.3500	12.2790	101.2652	101.2860	0.00
24/10/2008	R201 On 05-February-09			Bond Future	9.6300	9.8450	97.3162	96.4156	2.00
24/10/2008	R201 On 05-February-09			Bond Future	9.6300	9.8450	97.3162	96.4156	2.00
24/10/2008	R201 On 05-February-09			Bond Future	9.6300	9.8450	97.3162	96.4156	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
24/10/2008	R201 On 05-February-09			Bond Future	9.6300	9.8450	97.3162	96.4156	2.00
24/10/2008	R201 On 05-February-09			Bond Future	9.6300	9.8450	97.3162	96.4156	2.00
24/10/2008	R201 On 05-February-09			Bond Future	9.6300	9.8450	97.3162	96.4156	2.00
24/10/2008	R201 On 05-February-09			Bond Future	9.6300	9.8450	97.3162	96.4156	2.00
24/10/2008	R201 On 07-May-09			Bond Future	9.5100	9.7350	100.1414	99.2137	0.00
24/10/2008	R201 On 07-May-09			Bond Future	9.5100	9.7350	100.1414	99.2137	0.00
24/10/2008	R201 On 07-May-09			Bond Future	9.5100	9.7350	100.1414	99.2137	0.00
24/10/2008	R201 On 07-May-09			Bond Future	9.5100	9.7350	100.1414	99.2137	0.00
24/10/2008	R201 On 07-May-09			Bond Future	9.5100	9.7350	100.1414	99.2137	0.00
24/10/2008	R201 On 07-May-09			Bond Future	9.5100	9.7350	100.1414	99.2137	0.00
24/10/2008	R201 On 07-May-09			Bond Future	9.5100	9.7350	100.1414	99.2137	0.00
24/10/2008	R201 On 06-November-08			Bond Future	9.7600	9.9630	98.8251	97.9475	1000.00
24/10/2008	R201 On 06-November-08			Bond Future	9.7600	9.9630	98.8251	97.9475	1000.00
24/10/2008	R201 On 06-November-08			Bond Future	9.7600	9.9630	98.8251	97.9475	1000.00
24/10/2008	R201 On 06-November-08			Bond Future	9.7600	9.9630	98.8251	97.9475	1000.00
24/10/2008	R201 On 06-November-08			Bond Future	9.7600	9.9630	98.8251	97.9475	1000.00
24/10/2008	R201 On 06-November-08			Bond Future	9.7600	9.9630	98.8251	97.9475	1000.00
24/10/2008	R201 On 06-November-08			Bond Future	9.7600	9.9630	98.8251	97.9475	1000.00
24/10/2008	R203 On 05-February-09			Bond Future	9.5400	9.7460	95.9194	94.7856	0.00
24/10/2008	R203 On 05-February-09			Bond Future	9.5400	9.7460	95.9194	94.7856	0.00
24/10/2008	R203 On 05-February-09			Bond Future	9.5400	9.7460	95.9194	94.7856	0.00
24/10/2008	R203 On 05-February-09			Bond Future	9.5400	9.7460	95.9194	94.7856	0.00
24/10/2008	R203 On 05-February-09			Bond Future	9.5400	9.7460	95.9194	94.7856	0.00
24/10/2008	R203 On 05-February-09			Bond Future	9.5400	9.7460	95.9194	94.7856	0.00
24/10/2008	R203 On 05-February-09			Bond Future	9.5400	9.7460	95.9194	94.7856	0.00
24/10/2008	R203 On 07-May-09			Bond Future	9.4400	9.6590	94.5026	93.3326	0.00
24/10/2008	R203 On 07-May-09			Bond Future	9.4400	9.6590	94.5026	93.3326	0.00
24/10/2008	R203 On 07-May-09			Bond Future	9.4400	9.6590	94.5026	93.3326	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
24/10/2008	R203 On 07-May-09			Bond Future	9.4400	9.6590	94.5026	93.3326	0.00
24/10/2008	R203 On 07-May-09			Bond Future	9.4400	9.6590	94.5026	93.3326	0.00
24/10/2008	R203 On 07-May-09			Bond Future	9.4400	9.6590	94.5026	93.3326	0.00
24/10/2008	R203 On 07-May-09			Bond Future	9.4400	9.6590	94.5026	93.3326	0.00
24/10/2008	R203 On 06-November-08			Bond Future	9.6400	9.8370	93.1474	92.0463	0.00
24/10/2008	R203 On 06-November-08			Bond Future	9.6400	9.8370	93.1474	92.0463	0.00
24/10/2008	R203 On 06-November-08			Bond Future	9.6400	9.8370	93.1474	92.0463	0.00
24/10/2008	R203 On 06-November-08			Bond Future	9.6400	9.8370	93.1474	92.0463	0.00
24/10/2008	R203 On 06-November-08			Bond Future	9.6400	9.8370	93.1474	92.0463	0.00
24/10/2008	R203 On 06-November-08			Bond Future	9.6400	9.8370	93.1474	92.0463	0.00
24/10/2008	R203 On 06-November-08			Bond Future	9.6400	9.8370	93.1474	92.0463	0.00
24/10/2008	R204 On 05-February-09			Bond Future	9.5500	9.7520	91.3704	90.1623	9.00
24/10/2008	R204 On 05-February-09			Bond Future	9.5500	9.7520	91.3704	90.1623	9.00
24/10/2008	R204 On 05-February-09			Bond Future	9.5500	9.7520	91.3704	90.1623	9.00
24/10/2008	R204 On 05-February-09			Bond Future	9.5500	9.7520	91.3704	90.1623	9.00
24/10/2008	R204 On 05-February-09			Bond Future	9.5500	9.7520	91.3704	90.1623	9.00
24/10/2008	R204 On 05-February-09			Bond Future	9.5500	9.7520	91.3704	90.1623	9.00
24/10/2008	R204 On 05-February-09			Bond Future	9.5500	9.7520	91.3704	90.1623	9.00
24/10/2008	R204 On 07-May-09			Bond Future	9.4600	9.6740	94.0263	92.7806	0.00
24/10/2008	R204 On 07-May-09			Bond Future	9.4600	9.6740	94.0263	92.7806	0.00
24/10/2008	R204 On 07-May-09			Bond Future	9.4600	9.6740	94.0263	92.7806	0.00
24/10/2008	R204 On 07-May-09			Bond Future	9.4600	9.6740	94.0263	92.7806	0.00
24/10/2008	R204 On 07-May-09			Bond Future	9.4600	9.6740	94.0263	92.7806	0.00
24/10/2008	R204 On 07-May-09			Bond Future	9.4600	9.6740	94.0263	92.7806	0.00
24/10/2008	R204 On 07-May-09			Bond Future	9.4600	9.6740	94.0263	92.7806	0.00
24/10/2008	R204 On 06-November-08			Bond Future	9.6400	9.8370	92.6826	91.5085	3126.00
24/10/2008	R204 On 06-November-08			Bond Future	9.6400	9.8370	92.6826	91.5085	3126.00
24/10/2008	R204 On 06-November-08			Bond Future	9.6400	9.8370	92.6826	91.5085	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
24/10/2008	R204 On 06-November-08			Bond Future	9.6400	9.8370	92.6826	91.5085	3126.00
24/10/2008	R204 On 06-November-08			Bond Future	9.6400	9.8370	92.6826	91.5085	3126.00
24/10/2008	R204 On 06-November-08			Bond Future	9.6400	9.8370	92.6826	91.5085	3126.00
24/10/2008	R204 On 06-November-08			Bond Future	9.6400	9.8370	92.6826	91.5085	3126.00
24/10/2008	R206 On 05-February-09			Bond Future	9.6200	9.8370	92.3455	91.5707	0.00
24/10/2008	R206 On 05-February-09			Bond Future	9.6200	9.8370	92.3455	91.5707	0.00
24/10/2008	R206 On 05-February-09			Bond Future	9.6200	9.8370	92.3455	91.5707	0.00
24/10/2008	R206 On 05-February-09			Bond Future	9.6200	9.8370	92.3455	91.5707	0.00
24/10/2008	R206 On 05-February-09			Bond Future	9.6200	9.8370	92.3455	91.5707	0.00
24/10/2008	R206 On 05-February-09			Bond Future	9.6200	9.8370	92.3455	91.5707	0.00
24/10/2008	R206 On 05-February-09			Bond Future	9.6200	9.8370	92.3455	91.5707	0.00
24/10/2008	R206 On 07-May-09			Bond Future	9.4900	9.7160	95.0262	94.2306	0.00
24/10/2008	R206 On 07-May-09			Bond Future	9.4900	9.7160	95.0262	94.2306	0.00
24/10/2008	R206 On 07-May-09			Bond Future	9.4900	9.7160	95.0262	94.2306	0.00
24/10/2008	R206 On 07-May-09			Bond Future	9.4900	9.7160	95.0262	94.2306	0.00
24/10/2008	R206 On 07-May-09			Bond Future	9.4900	9.7160	95.0262	94.2306	0.00
24/10/2008	R206 On 07-May-09			Bond Future	9.4900	9.7160	95.0262	94.2306	0.00
24/10/2008	R206 On 07-May-09			Bond Future	9.4900	9.7160	95.0262	94.2306	0.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R206 On 06-November-08			Bond Future	9.7700	9.9700	93.3505	92.6016	1730.00
24/10/2008	R207 On 05-February-09			Bond Future	9.5200	9.7270	85.2954	84.0643	0.00
24/10/2008	R207 On 05-February-09			Bond Future	9.5200	9.7270	85.2954	84.0643	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
24/10/2008	R207 On 05-February-09			Bond Future	9.5200	9.7270	85.2954	84.0643	0.00
24/10/2008	R207 On 05-February-09			Bond Future	9.5200	9.7270	85.2954	84.0643	0.00
24/10/2008	R207 On 05-February-09			Bond Future	9.5200	9.7270	85.2954	84.0643	0.00
24/10/2008	R207 On 05-February-09			Bond Future	9.5200	9.7270	85.2954	84.0643	0.00
24/10/2008	R207 On 05-February-09			Bond Future	9.5200	9.7270	85.2954	84.0643	0.00
24/10/2008	R207 On 07-May-09			Bond Future	9.4400	9.6560	87.7720	86.5106	0.00
24/10/2008	R207 On 07-May-09			Bond Future	9.4400	9.6560	87.7720	86.5106	0.00
24/10/2008	R207 On 07-May-09			Bond Future	9.4400	9.6560	87.7720	86.5106	0.00
24/10/2008	R207 On 07-May-09			Bond Future	9.4400	9.6560	87.7720	86.5106	0.00
24/10/2008	R207 On 07-May-09			Bond Future	9.4400	9.6560	87.7720	86.5106	0.00
24/10/2008	R207 On 07-May-09			Bond Future	9.4400	9.6560	87.7720	86.5106	0.00
24/10/2008	R207 On 07-May-09			Bond Future	9.4400	9.6560	87.7720	86.5106	0.00
24/10/2008	R207 On 06-November-08			Bond Future	9.6100	9.8080	86.3809	85.1882	0.00
24/10/2008	R207 On 06-November-08			Bond Future	9.6100	9.8080	86.3809	85.1882	0.00
24/10/2008	R207 On 06-November-08			Bond Future	9.6100	9.8080	86.3809	85.1882	0.00
24/10/2008	R207 On 06-November-08			Bond Future	9.6100	9.8080	86.3809	85.1882	0.00
24/10/2008	R207 On 06-November-08			Bond Future	9.6100	9.8080	86.3809	85.1882	0.00
24/10/2008	R207 On 06-November-08			Bond Future	9.6100	9.8080	86.3809	85.1882	0.00
24/10/2008	R207 On 06-November-08			Bond Future	9.6100	9.8080	86.3809	85.1882	0.00
24/10/2008	R208 On 05-February-09			Bond Future	9.4700	9.6860	83.0496	81.7579	0.00
24/10/2008	R208 On 05-February-09			Bond Future	9.4700	9.6860	83.0496	81.7579	0.00
24/10/2008	R208 On 05-February-09			Bond Future	9.4700	9.6860	83.0496	81.7579	0.00
24/10/2008	R208 On 05-February-09			Bond Future	9.4700	9.6860	83.0496	81.7579	0.00
24/10/2008	R208 On 05-February-09			Bond Future	9.4700	9.6860	83.0496	81.7579	0.00
24/10/2008	R208 On 05-February-09			Bond Future	9.4700	9.6860	83.0496	81.7579	0.00
24/10/2008	R208 On 05-February-09			Bond Future	9.4700	9.6860	83.0496	81.7579	0.00
24/10/2008	R208 On 07-May-09			Bond Future	9.4000	9.6230	82.0251	80.6751	0.00
24/10/2008	R208 On 07-May-09			Bond Future	9.4000	9.6230	82.0251	80.6751	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
24/10/2008	R208 On 07-May-09			Bond Future	9.4000	9.6230	82.0251	80.6751	0.00
24/10/2008	R208 On 07-May-09			Bond Future	9.4000	9.6230	82.0251	80.6751	0.00
24/10/2008	R208 On 07-May-09			Bond Future	9.4000	9.6230	82.0251	80.6751	0.00
24/10/2008	R208 On 07-May-09			Bond Future	9.4000	9.6230	82.0251	80.6751	0.00
24/10/2008	R208 On 07-May-09			Bond Future	9.4000	9.6230	82.0251	80.6751	0.00
24/10/2008	R208 On 06-November-08			Bond Future	9.5700	9.7730	80.5625	79.3210	0.00
24/10/2008	R208 On 06-November-08			Bond Future	9.5700	9.7730	80.5625	79.3210	0.00
24/10/2008	R208 On 06-November-08			Bond Future	9.5700	9.7730	80.5625	79.3210	0.00
24/10/2008	R208 On 06-November-08			Bond Future	9.5700	9.7730	80.5625	79.3210	0.00
24/10/2008	R208 On 06-November-08			Bond Future	9.5700	9.7730	80.5625	79.3210	0.00
24/10/2008	R208 On 06-November-08			Bond Future	9.5700	9.7730	80.5625	79.3210	0.00
24/10/2008	R208 On 06-November-08			Bond Future	9.5700	9.7730	80.5625	79.3210	0.00
24/10/2008	R209 On 05-February-09			Bond Future	8.8500	9.0720	75.7021	73.9643	0.00
24/10/2008	R209 On 05-February-09			Bond Future	8.8500	9.0720	75.7021	73.9643	0.00
24/10/2008	R209 On 05-February-09			Bond Future	8.8500	9.0720	75.7021	73.9643	0.00
24/10/2008	R209 On 05-February-09			Bond Future	8.8500	9.0720	75.7021	73.9643	0.00
24/10/2008	R209 On 05-February-09			Bond Future	8.8500	9.0720	75.7021	73.9643	0.00
24/10/2008	R209 On 05-February-09			Bond Future	8.8500	9.0720	75.7021	73.9643	0.00
24/10/2008	R209 On 05-February-09			Bond Future	8.8500	9.0720	75.7021	73.9643	0.00
24/10/2008	R209 On 07-May-09			Bond Future	8.7800	9.0090	74.7416	72.9455	0.00
24/10/2008	R209 On 07-May-09			Bond Future	8.7800	9.0090	74.7416	72.9455	0.00
24/10/2008	R209 On 07-May-09			Bond Future	8.7800	9.0090	74.7416	72.9455	0.00
24/10/2008	R209 On 07-May-09			Bond Future	8.7800	9.0090	74.7416	72.9455	0.00
24/10/2008	R209 On 07-May-09			Bond Future	8.7800	9.0090	74.7416	72.9455	0.00
24/10/2008	R209 On 07-May-09			Bond Future	8.7800	9.0090	74.7416	72.9455	0.00
24/10/2008	R209 On 07-May-09			Bond Future	8.7800	9.0090	74.7416	72.9455	0.00
24/10/2008	R209 On 06-November-08			Bond Future	8.9200	9.1400	73.5196	71.8251	6527.00
24/10/2008	R209 On 06-November-08			Bond Future	8.9200	9.1400	73.5196	71.8251	6527.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	R209 On 06-November-08			Bond Future	8.9200	9.1400	73.5196	71.8251	6527.00
24/10/2008	R209 On 06-November-08			Bond Future	8.9200	9.1400	73.5196	71.8251	6527.00
24/10/2008	R209 On 06-November-08			Bond Future	8.9200	9.1400	73.5196	71.8251	6527.00
24/10/2008	R209 On 06-November-08			Bond Future	8.9200	9.1400	73.5196	71.8251	6527.00
24/10/2008	R209 On 06-November-08			Bond Future	8.9200	9.1400	73.5196	71.8251	6527.00
24/10/2008	TRT1 On 05-February-09			Index Future	269.0300	266.7190	269.0300	266.7190	0.00
24/10/2008	TRT1 On 05-February-09			Index Future	269.0300	266.7190	269.0300	266.7190	0.00
24/10/2008	TRT1 On 05-February-09			Index Future	269.0300	266.7190	269.0300	266.7190	0.00
24/10/2008	TRT1 On 05-February-09			Index Future	269.0300	266.7190	269.0300	266.7190	0.00
24/10/2008	TRT1 On 05-February-09			Index Future	269.0300	266.7190	269.0300	266.7190	0.00
24/10/2008	TRT1 On 05-February-09			Index Future	269.0300	266.7190	269.0300	266.7190	0.00
24/10/2008	TRT1 On 05-February-09			Index Future	269.0300	266.7190	269.0300	266.7190	0.00
24/10/2008	TRT1 On 07-May-09			Index Future	276.7700	274.3920	276.7700	274.3920	0.00
24/10/2008	TRT1 On 07-May-09			Index Future	276.7700	274.3920	276.7700	274.3920	0.00
24/10/2008	TRT1 On 07-May-09			Index Future	276.7700	274.3920	276.7700	274.3920	0.00
24/10/2008	TRT1 On 07-May-09			Index Future	276.7700	274.3920	276.7700	274.3920	0.00
24/10/2008	TRT1 On 07-May-09			Index Future	276.7700	274.3920	276.7700	274.3920	0.00
24/10/2008	TRT1 On 07-May-09			Index Future	276.7700	274.3920	276.7700	274.3920	0.00
24/10/2008	TRT1 On 07-May-09			Index Future	276.7700	274.3920	276.7700	274.3920	0.00
24/10/2008	TRT1 On 06-November-08			Index Future	261.4800	259.2350	261.4800	259.2350	300.00
24/10/2008	TRT1 On 06-November-08			Index Future	261.4800	259.2350	261.4800	259.2350	300.00
24/10/2008	TRT1 On 06-November-08			Index Future	261.4800	259.2350	261.4800	259.2350	300.00
24/10/2008	TRT1 On 06-November-08			Index Future	261.4800	259.2350	261.4800	259.2350	300.00
24/10/2008	TRT1 On 06-November-08			Index Future	261.4800	259.2350	261.4800	259.2350	300.00
24/10/2008	TRT1 On 06-November-08			Index Future	261.4800	259.2350	261.4800	259.2350	300.00
24/10/2008	TRT1 On 06-November-08			Index Future	261.4800	259.2350	261.4800	259.2350	300.00
24/10/2008	ZAAD On 16-March-09			Currency Future	7.0400	7.6683	7.0357	7.6683	1361.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2008	ZAAD On 16-March-09			Currency Future	7.0400	7.6683	7.0357	7.6683	1361.00
24/10/2008	ZAAD On 16-March-09			Currency Future	7.0400	7.6683	7.0357	7.6683	1361.00
24/10/2008	ZAAD On 16-March-09			Currency Future	7.0400	7.6683	7.0357	7.6683	1361.00
24/10/2008	ZAAD On 16-March-09			Currency Future	7.0400	7.6683	7.0357	7.6683	1361.00
24/10/2008	ZAAD On 16-March-09			Currency Future	7.0400	7.6683	7.0357	7.6683	1361.00
24/10/2008	ZAAD On 16-March-09			Currency Future	7.0400	7.6683	7.0357	7.6683	1361.00
24/10/2008	ZAAD On 12-June-09			Currency Future	7.1600	7.8070	7.1642	7.8070	600.00
24/10/2008	ZAAD On 12-June-09			Currency Future	7.1600	7.8070	7.1642	7.8070	600.00
24/10/2008	ZAAD On 12-June-09			Currency Future	7.1600	7.8070	7.1642	7.8070	600.00
24/10/2008	ZAAD On 12-June-09			Currency Future	7.1600	7.8070	7.1642	7.8070	600.00
24/10/2008	ZAAD On 12-June-09			Currency Future	7.1600	7.8070	7.1642	7.8070	600.00
24/10/2008	ZAAD On 12-June-09			Currency Future	7.1600	7.8070	7.1642	7.8070	600.00
24/10/2008	ZAAD On 12-June-09			Currency Future	7.1600	7.8070	7.1642	7.8070	600.00
24/10/2008	ZAAD On 12-December-08			Currency Future	6.8800	7.5120	6.8848	7.5120	6413.00
24/10/2008	ZAAD On 12-December-08			Currency Future	6.8800	7.5120	6.8848	7.5120	6413.00
24/10/2008	ZAAD On 12-December-08			Currency Future	6.8800	7.5120	6.8848	7.5120	6413.00
24/10/2008	ZAAD On 12-December-08			Currency Future	6.8800	7.5120	6.8848	7.5120	6413.00
24/10/2008	ZAAD On 12-December-08			Currency Future	6.8800	7.5120	6.8848	7.5120	6413.00
24/10/2008	ZAAD On 12-December-08			Currency Future	6.8800	7.5120	6.8848	7.5120	6413.00
24/10/2008	ZAAD On 12-December-08			Currency Future	6.8800	7.5120	6.8848	7.5120	6413.00
24/10/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	735	1025	735	1025	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
24/10/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	735	1025	735	1025	0.00
24/10/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	971	618	971	618	0.00
24/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	460	771	460	771	0.00
24/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	775	459	775	459	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
24/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	775	459	775	459	0.00
24/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	1034	1478	1034	1478	0.00
24/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	520	321	520	321	0.00
24/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	809	1284	809	1284	0.00
24/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	324	172	324	172	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
24/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	324	172	324	172	0.00
24/10/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	753	1119	753	1119	0.00
24/10/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	668	401	668	401	0.00
24/10/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	668	401	668	401	0.00