



Derivatives Weekly Statistics Report

From 2008/10/13 To 2008/10/17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2008	\$ / R On 16-March-09			Currency Future	10.4600	10.7551	10.4639	10.7551	35449.00
17/10/2008	\$ / R On 16-March-09			Currency Future	10.4600	10.7551	10.4639	10.7551	35449.00
17/10/2008	\$ / R On 16-March-09			Currency Future	10.4600	10.7551	10.4639	10.7551	35449.00
17/10/2008	\$ / R On 16-March-09			Currency Future	10.4600	10.7551	10.4639	10.7551	35449.00
17/10/2008	\$ / R On 16-March-09			Currency Future	10.4600	10.7551	10.4639	10.7551	35449.00
17/10/2008	\$ / R On 16-March-09			Currency Future	10.4600	10.7551	10.4639	10.7551	35449.00
17/10/2008	\$ / R On 16-March-09			Currency Future	10.4600	10.7551	10.4639	10.7551	35449.00
17/10/2008	\$ / R On 12-June-09			Currency Future	10.6800	10.9721	10.6763	10.9721	2165.00
17/10/2008	\$ / R On 12-June-09			Currency Future	10.6800	10.9721	10.6763	10.9721	2165.00
17/10/2008	\$ / R On 12-June-09			Currency Future	10.6800	10.9721	10.6763	10.9721	2165.00
17/10/2008	\$ / R On 12-June-09			Currency Future	10.6800	10.9721	10.6763	10.9721	2165.00
17/10/2008	\$ / R On 12-June-09			Currency Future	10.6800	10.9721	10.6763	10.9721	2165.00
17/10/2008	\$ / R On 12-June-09			Currency Future	10.6800	10.9721	10.6763	10.9721	2165.00
17/10/2008	\$ / R On 12-June-09			Currency Future	10.6800	10.9721	10.6763	10.9721	2165.00
17/10/2008	\$ / R On 12-December-08			Currency Future	10.2400	10.5243	10.2368	10.5243	279399.00
17/10/2008	\$ / R On 12-December-08			Currency Future	10.2400	10.5243	10.2368	10.5243	279399.00
17/10/2008	\$ / R On 12-December-08			Currency Future	10.2400	10.5243	10.2368	10.5243	279399.00
17/10/2008	\$ / R On 12-December-08			Currency Future	10.2400	10.5243	10.2368	10.5243	279399.00
17/10/2008	\$ / R On 12-December-08			Currency Future	10.2400	10.5243	10.2368	10.5243	279399.00
17/10/2008	\$ / R On 12-December-08			Currency Future	10.2400	10.5243	10.2368	10.5243	279399.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2008	\$ / R On 12-December-08			Currency Future	10.2400	10.5243	10.2368	10.5243	279399.00
17/10/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1939	2208	1939	2208	0.00
17/10/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	276	252	276	252	0.00
17/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2369	2629	2369	2629	0.00
17/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	292	257	292	257	0.00
17/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2010	2255	2010	2255	0.00
17/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	433	383	433	383	0.00
17/10/2008	£ / R On 16-March-09			Currency Future	17.9300	18.4447	17.9266	18.4447	16973.00
17/10/2008	£ / R On 16-March-09			Currency Future	17.9300	18.4447	17.9266	18.4447	16973.00
17/10/2008	£ / R On 16-March-09			Currency Future	17.9300	18.4447	17.9266	18.4447	16973.00
17/10/2008	£ / R On 16-March-09			Currency Future	17.9300	18.4447	17.9266	18.4447	16973.00
17/10/2008	£ / R On 16-March-09			Currency Future	17.9300	18.4447	17.9266	18.4447	16973.00
17/10/2008	£ / R On 16-March-09			Currency Future	17.9300	18.4447	17.9266	18.4447	16973.00
17/10/2008	£ / R On 16-March-09			Currency Future	17.9300	18.4447	17.9266	18.4447	16973.00
17/10/2008	£ / R On 12-June-09			Currency Future	18.2300	18.7441	18.2282	18.7441	8.00
17/10/2008	£ / R On 12-June-09			Currency Future	18.2300	18.7441	18.2282	18.7441	8.00
17/10/2008	£ / R On 12-June-09			Currency Future	18.2300	18.7441	18.2282	18.7441	8.00
17/10/2008	£ / R On 12-June-09			Currency Future	18.2300	18.7441	18.2282	18.7441	8.00
17/10/2008	£ / R On 12-June-09			Currency Future	18.2300	18.7441	18.2282	18.7441	8.00
17/10/2008	£ / R On 12-June-09			Currency Future	18.2300	18.7441	18.2282	18.7441	8.00
17/10/2008	£ / R On 12-June-09			Currency Future	18.2300	18.7441	18.2282	18.7441	8.00
17/10/2008	£ / R On 12-December-08			Currency Future	17.6100	18.1097	17.6051	18.1097	20755.00
17/10/2008	£ / R On 12-December-08			Currency Future	17.6100	18.1097	17.6051	18.1097	20755.00
17/10/2008	£ / R On 12-December-08			Currency Future	17.6100	18.1097	17.6051	18.1097	20755.00
17/10/2008	£ / R On 12-December-08			Currency Future	17.6100	18.1097	17.6051	18.1097	20755.00
17/10/2008	£ / R On 12-December-08			Currency Future	17.6100	18.1097	17.6051	18.1097	20755.00
17/10/2008	£ / R On 12-December-08			Currency Future	17.6100	18.1097	17.6051	18.1097	20755.00
17/10/2008	£ / R On 12-December-08			Currency Future	17.6100	18.1097	17.6051	18.1097	20755.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2008	£ / R On 12-June-09	7.00	Call	Currency Future	2334	2516	2334	2516	0.00
17/10/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1355	1022	1355	1022	0.00
17/10/2008	£ / R On 12-December-08	7.50	Call	Currency Future	3116	3549	3116	3549	0.00
17/10/2008	£ / R On 12-December-08	7.50	Put	Currency Future	311	240	311	240	0.00
17/10/2008	£ / R On 12-December-08	7.25	Call	Currency Future	1904	2253	1904	2253	0.00
17/10/2008	£ / R On 12-December-08	7.25	Put	Currency Future	849	693	849	693	0.00
17/10/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1892	2087	1892	2087	0.00
17/10/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1315	992	1315	992	0.00
17/10/2008	£ / R On 12-June-09	7.00	Call	Currency Future	2177	2342	2177	2342	0.00
17/10/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1499	1148	1499	1148	0.00
17/10/2008	€ / R On 16-March-09			Currency Future	14.0300	14.3921	14.0334	14.3921	14703.00
17/10/2008	€ / R On 16-March-09			Currency Future	14.0300	14.3921	14.0334	14.3921	14703.00
17/10/2008	€ / R On 16-March-09			Currency Future	14.0300	14.3921	14.0334	14.3921	14703.00
17/10/2008	€ / R On 16-March-09			Currency Future	14.0300	14.3921	14.0334	14.3921	14703.00
17/10/2008	€ / R On 16-March-09			Currency Future	14.0300	14.3921	14.0334	14.3921	14703.00
17/10/2008	€ / R On 16-March-09			Currency Future	14.0300	14.3921	14.0334	14.3921	14703.00
17/10/2008	€ / R On 16-March-09			Currency Future	14.0300	14.3921	14.0334	14.3921	14703.00
17/10/2008	€ / R On 12-June-09			Currency Future	14.2900	14.6603	14.2923	14.6603	65.00
17/10/2008	€ / R On 12-June-09			Currency Future	14.2900	14.6603	14.2923	14.6603	65.00
17/10/2008	€ / R On 12-June-09			Currency Future	14.2900	14.6603	14.2923	14.6603	65.00
17/10/2008	€ / R On 12-June-09			Currency Future	14.2900	14.6603	14.2923	14.6603	65.00
17/10/2008	€ / R On 12-June-09			Currency Future	14.2900	14.6603	14.2923	14.6603	65.00
17/10/2008	€ / R On 12-June-09			Currency Future	14.2900	14.6603	14.2923	14.6603	65.00
17/10/2008	€ / R On 12-June-09			Currency Future	14.2900	14.6603	14.2923	14.6603	65.00
17/10/2008	€ / R On 12-December-08			Currency Future	13.7600	14.1008	13.7565	14.1008	52345.00
17/10/2008	€ / R On 12-December-08			Currency Future	13.7600	14.1008	13.7565	14.1008	52345.00
17/10/2008	€ / R On 12-December-08			Currency Future	13.7600	14.1008	13.7565	14.1008	52345.00
17/10/2008	€ / R On 12-December-08			Currency Future	13.7600	14.1008	13.7565	14.1008	52345.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2008	€ / R On 12-December-08			Currency Future	13.7600	14.1008	13.7565	14.1008	52345.00
17/10/2008	€ / R On 12-December-08			Currency Future	13.7600	14.1008	13.7565	14.1008	52345.00
17/10/2008	€ / R On 12-December-08			Currency Future	13.7600	14.1008	13.7565	14.1008	52345.00
17/10/2008	€ / R On 12-June-09	9.25	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	8.75	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	8.25	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	7.50	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	7.25	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	7.00	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	9.00	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	8.50	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	8.00	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	7.75	Call	Currency Future	2214	2507	2214	2507	0.00
17/10/2008	€ / R On 12-June-09	9.25	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	8.75	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	8.25	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	7.50	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	7.25	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	7.00	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	9.00	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	8.50	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	8.00	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 12-June-09	7.75	Put	Currency Future	821	747	821	747	0.00
17/10/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1990	2281	1990	2281	0.00
17/10/2008	€ / R On 16-March-09	6.75	Put	Currency Future	557	489	557	489	0.00
17/10/2008	€ / R On 12-December-08	9.25	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1637	1922	1637	1922	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
17/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1637	1922	1637	1922	0.00
17/10/2008	€ / R On 12-December-08	9.25	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	381	322	381	322	0.00
17/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	381	322	381	322	0.00
17/10/2008	ALBI On 05-February-09			Index Future	276.3900	275.4270	276.3910	275.4270	0.00
17/10/2008	ALBI On 05-February-09			Index Future	276.3900	275.4270	276.3910	275.4270	0.00
17/10/2008	ALBI On 05-February-09			Index Future	276.3900	275.4270	276.3910	275.4270	0.00
17/10/2008	ALBI On 05-February-09			Index Future	276.3900	275.4270	276.3910	275.4270	0.00
17/10/2008	ALBI On 05-February-09			Index Future	276.3900	275.4270	276.3910	275.4270	0.00
17/10/2008	ALBI On 05-February-09			Index Future	276.3900	275.4270	276.3910	275.4270	0.00
17/10/2008	ALBI On 05-February-09			Index Future	276.3900	275.4270	276.3910	275.4270	0.00
17/10/2008	ALBI On 07-May-09			Index Future	283.4100	283.4290	283.4120	283.4290	0.00
17/10/2008	ALBI On 07-May-09			Index Future	283.4100	283.4290	283.4120	283.4290	0.00
17/10/2008	ALBI On 07-May-09			Index Future	283.4100	283.4290	283.4120	283.4290	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
17/10/2008	ALBI On 07-May-09			Index Future	283.4100	283.4290	283.4120	283.4290	0.00
17/10/2008	ALBI On 07-May-09			Index Future	283.4100	283.4290	283.4120	283.4290	0.00
17/10/2008	ALBI On 07-May-09			Index Future	283.4100	283.4290	283.4120	283.4290	0.00
17/10/2008	ALBI On 07-May-09			Index Future	283.4100	283.4290	283.4120	283.4290	0.00
17/10/2008	ALBI On 06-November-08			Index Future	268.2900	267.3550	268.2900	267.3550	661.00
17/10/2008	ALBI On 06-November-08			Index Future	268.2900	267.3550	268.2900	267.3550	661.00
17/10/2008	ALBI On 06-November-08			Index Future	268.2900	267.3550	268.2900	267.3550	661.00
17/10/2008	ALBI On 06-November-08			Index Future	268.2900	267.3550	268.2900	267.3550	661.00
17/10/2008	ALBI On 06-November-08			Index Future	268.2900	267.3550	268.2900	267.3550	661.00
17/10/2008	ALBI On 06-November-08			Index Future	268.2900	267.3550	268.2900	267.3550	661.00
17/10/2008	ALBI On 06-November-08			Index Future	268.2900	267.3550	268.2900	267.3550	661.00
17/10/2008	CRD1 On 05-February-09			Index Future	117.5900	117.4180	117.5920	117.4180	0.00
17/10/2008	CRD1 On 05-February-09			Index Future	117.5900	117.4180	117.5920	117.4180	0.00
17/10/2008	CRD1 On 05-February-09			Index Future	117.5900	117.4180	117.5920	117.4180	0.00
17/10/2008	CRD1 On 05-February-09			Index Future	117.5900	117.4180	117.5920	117.4180	0.00
17/10/2008	CRD1 On 05-February-09			Index Future	117.5900	117.4180	117.5920	117.4180	0.00
17/10/2008	CRD1 On 05-February-09			Index Future	117.5900	117.4180	117.5920	117.4180	0.00
17/10/2008	CRD1 On 05-February-09			Index Future	117.5900	117.4180	117.5920	117.4180	0.00
17/10/2008	CRD1 On 07-May-09			Index Future	121.0200	120.8420	121.0220	120.8420	0.00
17/10/2008	CRD1 On 07-May-09			Index Future	121.0200	120.8420	121.0220	120.8420	0.00
17/10/2008	CRD1 On 07-May-09			Index Future	121.0200	120.8420	121.0220	120.8420	0.00
17/10/2008	CRD1 On 07-May-09			Index Future	121.0200	120.8420	121.0220	120.8420	0.00
17/10/2008	CRD1 On 07-May-09			Index Future	121.0200	120.8420	121.0220	120.8420	0.00
17/10/2008	CRD1 On 07-May-09			Index Future	121.0200	120.8420	121.0220	120.8420	0.00
17/10/2008	CRD1 On 07-May-09			Index Future	121.0200	120.8420	121.0220	120.8420	0.00
17/10/2008	CRD1 On 06-November-08			Index Future	114.2100	114.0450	114.2130	114.0450	6.00
17/10/2008	CRD1 On 06-November-08			Index Future	114.2100	114.0450	114.2130	114.0450	6.00
17/10/2008	CRD1 On 06-November-08			Index Future	114.2100	114.0450	114.2130	114.0450	6.00

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17/10/2008	CRD1 On 06-November-08			Index Future	114.2100	114.0450	114.2130	114.0450	6.00
17/10/2008	CRD1 On 06-November-08			Index Future	114.2100	114.0450	114.2130	114.0450	6.00
17/10/2008	CRD1 On 06-November-08			Index Future	114.2100	114.0450	114.2130	114.0450	6.00
17/10/2008	CRD1 On 06-November-08			Index Future	114.2100	114.0450	114.2130	114.0450	6.00
17/10/2008	GOVI On 05-February-09			jGovi	278.5200	277.6480	278.5215	277.6480	253.00
17/10/2008	GOVI On 05-February-09			jGovi	278.5200	277.6480	278.5215	277.6480	253.00
17/10/2008	GOVI On 05-February-09			jGovi	278.5200	277.6480	278.5215	277.6480	253.00
17/10/2008	GOVI On 05-February-09			jGovi	278.5200	277.6480	278.5215	277.6480	253.00
17/10/2008	GOVI On 05-February-09			jGovi	278.5200	277.6480	278.5215	277.6480	253.00
17/10/2008	GOVI On 05-February-09			jGovi	278.5200	277.6480	278.5215	277.6480	253.00
17/10/2008	GOVI On 05-February-09			jGovi	278.5200	277.6480	278.5215	277.6480	253.00
17/10/2008	GOVI On 07-May-09			jGovi	286.6500	285.7445	286.6450	285.7445	0.00
17/10/2008	GOVI On 07-May-09			jGovi	286.6500	285.7445	286.6450	285.7445	0.00
17/10/2008	GOVI On 07-May-09			jGovi	286.6500	285.7445	286.6450	285.7445	0.00
17/10/2008	GOVI On 07-May-09			jGovi	286.6500	285.7445	286.6450	285.7445	0.00
17/10/2008	GOVI On 07-May-09			jGovi	286.6500	285.7445	286.6450	285.7445	0.00
17/10/2008	GOVI On 07-May-09			jGovi	286.6500	285.7445	286.6450	285.7445	0.00
17/10/2008	GOVI On 07-May-09			jGovi	286.6500	285.7445	286.6450	285.7445	0.00
17/10/2008	GOVI On 06-November-08			jGovi	270.5200	269.6700	270.5175	269.6700	150.00
17/10/2008	GOVI On 06-November-08			jGovi	270.5200	269.6700	270.5175	269.6700	150.00
17/10/2008	GOVI On 06-November-08			jGovi	270.5200	269.6700	270.5175	269.6700	150.00
17/10/2008	GOVI On 06-November-08			jGovi	270.5200	269.6700	270.5175	269.6700	150.00
17/10/2008	GOVI On 06-November-08			jGovi	270.5200	269.6700	270.5175	269.6700	150.00
17/10/2008	GOVI On 06-November-08			jGovi	270.5200	269.6700	270.5175	269.6700	150.00
17/10/2008	GOVI On 06-November-08			jGovi	270.5200	269.6700	270.5175	269.6700	150.00
17/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
17/10/2008	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
17/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
17/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
17/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
17/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
17/10/2008	ILBI On 05-February-09			Index Future	338.7800	338.7840	338.7840	338.7840	0.00
17/10/2008	ILBI On 07-May-09			Index Future	352.0100	351.8550	352.0070	351.8550	0.00
17/10/2008	ILBI On 07-May-09			Index Future	352.0100	351.8550	352.0070	351.8550	0.00
17/10/2008	ILBI On 07-May-09			Index Future	352.0100	351.8550	352.0070	351.8550	0.00
17/10/2008	ILBI On 07-May-09			Index Future	352.0100	351.8550	352.0070	351.8550	0.00
17/10/2008	ILBI On 07-May-09			Index Future	352.0100	351.8550	352.0070	351.8550	0.00
17/10/2008	ILBI On 07-May-09			Index Future	352.0100	351.8550	352.0070	351.8550	0.00
17/10/2008	ILBI On 07-May-09			Index Future	352.0100	351.8550	352.0070	351.8550	0.00
17/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
17/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
17/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
17/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
17/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
17/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
17/10/2008	ILBI On 06-November-08			Index Future	329.1700	329.1740	329.1740	329.1740	1.00
17/10/2008	J153 On 31-August-10			jSwap	10.6000	10.5900	0.0551	0.0548	0.00
17/10/2008	J153 On 31-August-10			jSwap	10.6000	10.5900	0.0551	0.0548	0.00
17/10/2008	J153 On 31-August-10			jSwap	10.6000	10.5900	0.0551	0.0548	0.00
17/10/2008	J153 On 31-August-10			jSwap	10.6000	10.5900	0.0551	0.0548	0.00
17/10/2008	J153 On 31-August-10			jSwap	10.6000	10.5900	0.0551	0.0548	0.00
17/10/2008	J153 On 31-August-10			jSwap	10.6000	10.5900	0.0551	0.0548	0.00
17/10/2008	J153 On 31-August-10			jSwap	10.6000	10.5900	0.0551	0.0548	0.00
17/10/2008	J157 On 15-September-15			jSwap	9.6200	9.6660	0.0183	0.0209	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
17/10/2008	J157 On 15-September-15			jSwap	9.6200	9.6660	0.0183	0.0209	0.00
17/10/2008	J157 On 15-September-15			jSwap	9.6200	9.6660	0.0183	0.0209	0.00
17/10/2008	J157 On 15-September-15			jSwap	9.6200	9.6660	0.0183	0.0209	0.00
17/10/2008	J157 On 15-September-15			jSwap	9.6200	9.6660	0.0183	0.0209	0.00
17/10/2008	J157 On 15-September-15			jSwap	9.6200	9.6660	0.0183	0.0209	0.00
17/10/2008	J157 On 15-September-15			jSwap	9.6200	9.6660	0.0183	0.0209	0.00
17/10/2008	J186 On 21-December-26			jSwap	8.9600	9.0080	0.1323	0.1365	0.00
17/10/2008	J186 On 21-December-26			jSwap	8.9600	9.0080	0.1323	0.1365	0.00
17/10/2008	J186 On 21-December-26			jSwap	8.9600	9.0080	0.1323	0.1365	0.00
17/10/2008	J186 On 21-December-26			jSwap	8.9600	9.0080	0.1323	0.1365	0.00
17/10/2008	J186 On 21-December-26			jSwap	8.9600	9.0080	0.1323	0.1365	0.00
17/10/2008	J186 On 21-December-26			jSwap	8.9600	9.0080	0.1323	0.1365	0.00
17/10/2008	J186 On 21-December-26			jSwap	8.9600	9.0080	0.1323	0.1365	0.00
17/10/2008	J201 On 22-December-14			jSwap	9.7900	9.8370	0.1112	0.1133	0.00
17/10/2008	J201 On 22-December-14			jSwap	9.7900	9.8370	0.1112	0.1133	0.00
17/10/2008	J201 On 22-December-14			jSwap	9.7900	9.8370	0.1112	0.1133	0.00
17/10/2008	J201 On 22-December-14			jSwap	9.7900	9.8370	0.1112	0.1133	0.00
17/10/2008	J201 On 22-December-14			jSwap	9.7900	9.8370	0.1112	0.1133	0.00
17/10/2008	J201 On 22-December-14			jSwap	9.7900	9.8370	0.1112	0.1133	0.00
17/10/2008	J201 On 22-December-14			jSwap	9.7900	9.8370	0.1112	0.1133	0.00
17/10/2008	J203 On 15-September-17			jSwap	9.5000	9.5610	0.1197	0.1228	0.00
17/10/2008	J203 On 15-September-17			jSwap	9.5000	9.5610	0.1197	0.1228	0.00
17/10/2008	J203 On 15-September-17			jSwap	9.5000	9.5610	0.1197	0.1228	0.00
17/10/2008	J203 On 15-September-17			jSwap	9.5000	9.5610	0.1197	0.1228	0.00
17/10/2008	J203 On 15-September-17			jSwap	9.5000	9.5610	0.1197	0.1228	0.00
17/10/2008	J203 On 15-September-17			jSwap	9.5000	9.5610	0.1197	0.1228	0.00
17/10/2008	J203 On 15-September-17			jSwap	9.5000	9.5610	0.1197	0.1228	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
17/10/2008	JFRA On 05-February-09			JFra	11.5000	11.4850	0.0279	0.0278	0.00
17/10/2008	JFRA On 05-February-09			JFra	11.5000	11.4850	0.0279	0.0278	0.00
17/10/2008	JFRA On 07-May-09			JFra	10.6200	10.6210	0.0258	0.0258	0.00
17/10/2008	JFRA On 07-May-09			JFra	10.6200	10.6210	0.0258	0.0258	0.00
17/10/2008	JFRA On 07-May-09			JFra	10.6200	10.6210	0.0258	0.0258	0.00
17/10/2008	JFRA On 07-May-09			JFra	10.6200	10.6210	0.0258	0.0258	0.00
17/10/2008	JFRA On 07-May-09			JFra	10.6200	10.6210	0.0258	0.0258	0.00
17/10/2008	JFRA On 07-May-09			JFra	10.6200	10.6210	0.0258	0.0258	0.00
17/10/2008	JFRA On 07-May-09			JFra	10.6200	10.6210	0.0258	0.0258	0.00
17/10/2008	JFRA On 06-August-09			JFra	9.9700	9.9350	0.0242	0.0242	0.00
17/10/2008	JFRA On 06-August-09			JFra	9.9700	9.9350	0.0242	0.0242	0.00
17/10/2008	JFRA On 06-August-09			JFra	9.9700	9.9350	0.0242	0.0242	0.00
17/10/2008	JFRA On 06-August-09			JFra	9.9700	9.9350	0.0242	0.0242	0.00
17/10/2008	JFRA On 06-August-09			JFra	9.9700	9.9350	0.0242	0.0242	0.00
17/10/2008	JFRA On 06-August-09			JFra	9.9700	9.9350	0.0242	0.0242	0.00
17/10/2008	JFRA On 06-August-09			JFra	9.9700	9.9350	0.0242	0.0242	0.00
17/10/2008	JFRA On 06-November-08			JFra	12.2000	12.2140	0.0295	0.0296	0.00
17/10/2008	JFRA On 06-November-08			JFra	12.2000	12.2140	0.0295	0.0296	0.00
17/10/2008	JFRA On 06-November-08			JFra	12.2000	12.2140	0.0295	0.0296	0.00
17/10/2008	JFRA On 06-November-08			JFra	12.2000	12.2140	0.0295	0.0296	0.00
17/10/2008	JFRA On 06-November-08			JFra	12.2000	12.2140	0.0295	0.0296	0.00
17/10/2008	JFRA On 06-November-08			JFra	12.2000	12.2140	0.0295	0.0296	0.00
17/10/2008	JFRA On 06-November-08			JFra	12.2000	12.2140	0.0295	0.0296	0.00
17/10/2008	JFRA On 05-November-09			JFra	9.5400	9.4770	0.0232	0.0231	0.00
17/10/2008	JFRA On 05-November-09			JFra	9.5400	9.4770	0.0232	0.0231	0.00
17/10/2008	JFRA On 05-November-09			JFra	9.5400	9.4770	0.0232	0.0231	0.00
17/10/2008	JFRA On 05-November-09			JFra	9.5400	9.4770	0.0232	0.0231	0.00
17/10/2008	JFRA On 05-November-09			JFra	9.5400	9.4770	0.0232	0.0231	0.00
17/10/2008	JFRA On 05-November-09			JFra	9.5400	9.4770	0.0232	0.0231	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
17/10/2008	JFRA On 05-November-09			jFra	9.5400	9.4770	0.0232	0.0231	0.00
17/10/2008	JN02 On 05-February-09			jNote	9.7900	9.7800	0.1748	0.1746	0.00
17/10/2008	JN02 On 05-February-09			jNote	9.7900	9.7800	0.1748	0.1746	0.00
17/10/2008	JN02 On 05-February-09			jNote	9.7900	9.7800	0.1748	0.1746	0.00
17/10/2008	JN02 On 05-February-09			jNote	9.7900	9.7800	0.1748	0.1746	0.00
17/10/2008	JN02 On 05-February-09			jNote	9.7900	9.7800	0.1748	0.1746	0.00
17/10/2008	JN02 On 05-February-09			jNote	9.7900	9.7800	0.1748	0.1746	0.00
17/10/2008	JN02 On 05-February-09			jNote	9.7900	9.7800	0.1748	0.1746	0.00
17/10/2008	JN02 On 07-May-09			jNote	9.4700	9.4610	0.1699	0.1698	0.00
17/10/2008	JN02 On 07-May-09			jNote	9.4700	9.4610	0.1699	0.1698	0.00
17/10/2008	JN02 On 07-May-09			jNote	9.4700	9.4610	0.1699	0.1698	0.00
17/10/2008	JN02 On 07-May-09			jNote	9.4700	9.4610	0.1699	0.1698	0.00
17/10/2008	JN02 On 07-May-09			jNote	9.4700	9.4610	0.1699	0.1698	0.00
17/10/2008	JN02 On 07-May-09			jNote	9.4700	9.4610	0.1699	0.1698	0.00
17/10/2008	JN02 On 07-May-09			jNote	9.4700	9.4610	0.1699	0.1698	0.00
17/10/2008	JN02 On 06-November-08			jNote	10.2000	10.1870	0.1810	0.1808	0.00
17/10/2008	JN02 On 06-November-08			jNote	10.2000	10.1870	0.1810	0.1808	0.00
17/10/2008	JN02 On 06-November-08			jNote	10.2000	10.1870	0.1810	0.1808	0.00
17/10/2008	JN02 On 06-November-08			jNote	10.2000	10.1870	0.1810	0.1808	0.00
17/10/2008	JN02 On 06-November-08			jNote	10.2000	10.1870	0.1810	0.1808	0.00
17/10/2008	JN02 On 06-November-08			jNote	10.2000	10.1870	0.1810	0.1808	0.00
17/10/2008	JN02 On 06-November-08			jNote	10.2000	10.1870	0.1810	0.1808	0.00
17/10/2008	JN05 On 05-February-09			jNote	9.3600	9.4080	0.3689	0.3705	0.00
17/10/2008	JN05 On 05-February-09			jNote	9.3600	9.4080	0.3689	0.3705	0.00
17/10/2008	JN05 On 05-February-09			jNote	9.3600	9.4080	0.3689	0.3705	0.00
17/10/2008	JN05 On 05-February-09			jNote	9.3600	9.4080	0.3689	0.3705	0.00
17/10/2008	JN05 On 05-February-09			jNote	9.3600	9.4080	0.3689	0.3705	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
17/10/2008	JN05 On 05-February-09			jNote	9.3600	9.4080	0.3689	0.3705	0.00
17/10/2008	JN05 On 05-February-09			jNote	9.3600	9.4080	0.3689	0.3705	0.00
17/10/2008	JN05 On 07-May-09			jNote	9.2100	9.2640	0.3639	0.3657	0.00
17/10/2008	JN05 On 07-May-09			jNote	9.2100	9.2640	0.3639	0.3657	0.00
17/10/2008	JN05 On 07-May-09			jNote	9.2100	9.2640	0.3639	0.3657	0.00
17/10/2008	JN05 On 07-May-09			jNote	9.2100	9.2640	0.3639	0.3657	0.00
17/10/2008	JN05 On 07-May-09			jNote	9.2100	9.2640	0.3639	0.3657	0.00
17/10/2008	JN05 On 07-May-09			jNote	9.2100	9.2640	0.3639	0.3657	0.00
17/10/2008	JN05 On 07-May-09			jNote	9.2100	9.2640	0.3639	0.3657	0.00
17/10/2008	JN05 On 07-November-08			jNote	9.8500	9.9040	0.3674	0.3690	0.00
17/10/2008	JN05 On 07-November-08			jNote	9.8500	9.9040	0.3674	0.3690	0.00
17/10/2008	JN05 On 07-November-08			jNote	9.8500	9.9040	0.3674	0.3690	0.00
17/10/2008	JN05 On 07-November-08			jNote	9.8500	9.9040	0.3674	0.3690	0.00
17/10/2008	JN05 On 07-November-08			jNote	9.8500	9.9040	0.3674	0.3690	0.00
17/10/2008	JN05 On 07-November-08			jNote	9.8500	9.9040	0.3674	0.3690	0.00
17/10/2008	JN05 On 07-November-08			jNote	9.8500	9.9040	0.3674	0.3690	0.00
17/10/2008	JN10 On 05-February-09			jNote	9.1600	9.2070	0.5922	0.5940	0.00
17/10/2008	JN10 On 05-February-09			jNote	9.1600	9.2070	0.5922	0.5940	0.00
17/10/2008	JN10 On 05-February-09			jNote	9.1600	9.2070	0.5922	0.5940	0.00
17/10/2008	JN10 On 05-February-09			jNote	9.1600	9.2070	0.5922	0.5940	0.00
17/10/2008	JN10 On 05-February-09			jNote	9.1600	9.2070	0.5922	0.5940	0.00
17/10/2008	JN10 On 05-February-09			jNote	9.1600	9.2070	0.5922	0.5940	0.00
17/10/2008	JN10 On 05-February-09			jNote	9.1600	9.2070	0.5922	0.5940	0.00
17/10/2008	JN10 On 07-May-09			jNote	9.0600	9.1040	0.5882	0.5901	0.00
17/10/2008	JN10 On 07-May-09			jNote	9.0600	9.1040	0.5882	0.5901	0.00
17/10/2008	JN10 On 07-May-09			jNote	9.0600	9.1040	0.5882	0.5901	0.00
17/10/2008	JN10 On 07-May-09			jNote	9.0600	9.1040	0.5882	0.5901	0.00
17/10/2008	JN10 On 07-May-09			jNote	9.0600	9.1040	0.5882	0.5901	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
17/10/2008	JN10 On 07-May-09			jNote	9.0600	9.1040	0.5882	0.5901	0.00
17/10/2008	JN10 On 07-May-09			jNote	9.0600	9.1040	0.5882	0.5901	0.00
17/10/2008	JN10 On 07-November-08			jNote	9.5000	9.5640	0.5943	0.5967	0.00
17/10/2008	JN10 On 07-November-08			jNote	9.5000	9.5640	0.5943	0.5967	0.00
17/10/2008	JN10 On 07-November-08			jNote	9.5000	9.5640	0.5943	0.5967	0.00
17/10/2008	JN10 On 07-November-08			jNote	9.5000	9.5640	0.5943	0.5967	0.00
17/10/2008	JN10 On 07-November-08			jNote	9.5000	9.5640	0.5943	0.5967	0.00
17/10/2008	JN10 On 07-November-08			jNote	9.5000	9.5640	0.5943	0.5967	0.00
17/10/2008	JN10 On 07-November-08			jNote	9.5000	9.5640	0.5943	0.5967	0.00
17/10/2008	JROD On 31-October-08			jRod	11.8100	11.8130	0.0105	0.0099	0.00
17/10/2008	JROD On 31-October-08			jRod	11.8100	11.8130	0.0105	0.0099	0.00
17/10/2008	JROD On 31-October-08			jRod	11.8100	11.8130	0.0105	0.0099	0.00
17/10/2008	JROD On 31-October-08			jRod	11.8100	11.8130	0.0105	0.0099	0.00
17/10/2008	JROD On 31-October-08			jRod	11.8100	11.8130	0.0105	0.0099	0.00
17/10/2008	JROD On 31-October-08			jRod	11.8100	11.8130	0.0105	0.0099	0.00
17/10/2008	JROD On 31-October-08			jRod	11.8100	11.8130	0.0105	0.0099	0.00
17/10/2008	JROD On 28-November-08			jRod	11.9300	11.9340	0.0106	0.0100	0.00
17/10/2008	JROD On 28-November-08			jRod	11.9300	11.9340	0.0106	0.0100	0.00
17/10/2008	JROD On 28-November-08			jRod	11.9300	11.9340	0.0106	0.0100	0.00
17/10/2008	JROD On 28-November-08			jRod	11.9300	11.9340	0.0106	0.0100	0.00
17/10/2008	JROD On 28-November-08			jRod	11.9300	11.9340	0.0106	0.0100	0.00
17/10/2008	JROD On 28-November-08			jRod	11.9300	11.9340	0.0106	0.0100	0.00
17/10/2008	JROD On 28-November-08			jRod	11.9300	11.9340	0.0106	0.0100	0.00
17/10/2008	JROD On 31-December-08			jRod	12.1500	12.1590	0.0111	0.0105	0.00
17/10/2008	JROD On 31-December-08			jRod	12.1500	12.1590	0.0111	0.0105	0.00
17/10/2008	JROD On 31-December-08			jRod	12.1500	12.1590	0.0111	0.0105	0.00
17/10/2008	JROD On 31-December-08			jRod	12.1500	12.1590	0.0111	0.0105	0.00
17/10/2008	JROD On 31-December-08			jRod	12.1500	12.1590	0.0111	0.0105	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
17/10/2008	JROD On 31-December-08			jRod	12.1500	12.1590	0.0111	0.0105	0.00
17/10/2008	JROD On 31-December-08			jRod	12.1500	12.1590	0.0111	0.0105	0.00
17/10/2008	OTH1 On 05-February-09			Index Future	264.5200	263.2020	264.5210	263.2020	0.00
17/10/2008	OTH1 On 05-February-09			Index Future	264.5200	263.2020	264.5210	263.2020	0.00
17/10/2008	OTH1 On 05-February-09			Index Future	264.5200	263.2020	264.5210	263.2020	0.00
17/10/2008	OTH1 On 05-February-09			Index Future	264.5200	263.2020	264.5210	263.2020	0.00
17/10/2008	OTH1 On 05-February-09			Index Future	264.5200	263.2020	264.5210	263.2020	0.00
17/10/2008	OTH1 On 05-February-09			Index Future	264.5200	263.2020	264.5210	263.2020	0.00
17/10/2008	OTH1 On 05-February-09			Index Future	264.5200	263.2020	264.5210	263.2020	0.00
17/10/2008	OTH1 On 07-May-09			Index Future	272.2400	270.8770	272.2370	270.8770	0.00
17/10/2008	OTH1 On 07-May-09			Index Future	272.2400	270.8770	272.2370	270.8770	0.00
17/10/2008	OTH1 On 07-May-09			Index Future	272.2400	270.8770	272.2370	270.8770	0.00
17/10/2008	OTH1 On 07-May-09			Index Future	272.2400	270.8770	272.2370	270.8770	0.00
17/10/2008	OTH1 On 07-May-09			Index Future	272.2400	270.8770	272.2370	270.8770	0.00
17/10/2008	OTH1 On 07-May-09			Index Future	272.2400	270.8770	272.2370	270.8770	0.00
17/10/2008	OTH1 On 07-May-09			Index Future	272.2400	270.8770	272.2370	270.8770	0.00
17/10/2008	OTH1 On 06-November-08			Index Future	256.9200	255.6390	256.9200	255.6390	9.00
17/10/2008	OTH1 On 06-November-08			Index Future	256.9200	255.6390	256.9200	255.6390	9.00
17/10/2008	OTH1 On 06-November-08			Index Future	256.9200	255.6390	256.9200	255.6390	9.00
17/10/2008	OTH1 On 06-November-08			Index Future	256.9200	255.6390	256.9200	255.6390	9.00
17/10/2008	OTH1 On 06-November-08			Index Future	256.9200	255.6390	256.9200	255.6390	9.00
17/10/2008	OTH1 On 06-November-08			Index Future	256.9200	255.6390	256.9200	255.6390	9.00
17/10/2008	OTH1 On 06-November-08			Index Future	256.9200	255.6390	256.9200	255.6390	9.00
17/10/2008	R153 On 05-February-09			Bond Future	9.1400	9.1890	111.2969	111.2308	3.00
17/10/2008	R153 On 05-February-09			Bond Future	9.1400	9.1890	111.2969	111.2308	3.00
17/10/2008	R153 On 05-February-09			Bond Future	9.1400	9.1890	111.2969	111.2308	3.00
17/10/2008	R153 On 05-February-09			Bond Future	9.1400	9.1890	111.2969	111.2308	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
17/10/2008	R153 On 05-February-09			Bond Future	9.1400	9.1890	111.2969	111.2308	3.00
17/10/2008	R153 On 05-February-09			Bond Future	9.1400	9.1890	111.2969	111.2308	3.00
17/10/2008	R153 On 05-February-09			Bond Future	9.1400	9.1890	111.2969	111.2308	3.00
17/10/2008	R153 On 07-May-09			Bond Future	8.7700	8.8290	107.6402	107.5701	0.00
17/10/2008	R153 On 07-May-09			Bond Future	8.7700	8.8290	107.6402	107.5701	0.00
17/10/2008	R153 On 07-May-09			Bond Future	8.7700	8.8290	107.6402	107.5701	0.00
17/10/2008	R153 On 07-May-09			Bond Future	8.7700	8.8290	107.6402	107.5701	0.00
17/10/2008	R153 On 07-May-09			Bond Future	8.7700	8.8290	107.6402	107.5701	0.00
17/10/2008	R153 On 07-May-09			Bond Future	8.7700	8.8290	107.6402	107.5701	0.00
17/10/2008	R153 On 06-November-08			Bond Future	9.4700	9.5040	108.2784	108.2143	3526.00
17/10/2008	R153 On 06-November-08			Bond Future	9.4700	9.5040	108.2784	108.2143	3526.00
17/10/2008	R153 On 06-November-08			Bond Future	9.4700	9.5040	108.2784	108.2143	3526.00
17/10/2008	R153 On 06-November-08			Bond Future	9.4700	9.5040	108.2784	108.2143	3526.00
17/10/2008	R153 On 06-November-08			Bond Future	9.4700	9.5040	108.2784	108.2143	3526.00
17/10/2008	R153 On 06-November-08			Bond Future	9.4700	9.5040	108.2784	108.2143	3526.00
17/10/2008	R153 On 06-November-08			Bond Future	9.4700	9.5040	108.2784	108.2143	3526.00
17/10/2008	R157 On 05-February-09			Bond Future	9.1500	9.2270	126.6600	126.2522	5094.00
17/10/2008	R157 On 05-February-09			Bond Future	9.1500	9.2270	126.6600	126.2522	5094.00
17/10/2008	R157 On 05-February-09			Bond Future	9.1500	9.2270	126.6600	126.2522	5094.00
17/10/2008	R157 On 05-February-09			Bond Future	9.1500	9.2270	126.6600	126.2522	5094.00
17/10/2008	R157 On 05-February-09			Bond Future	9.1500	9.2270	126.6600	126.2522	5094.00
17/10/2008	R157 On 05-February-09			Bond Future	9.1500	9.2270	126.6600	126.2522	5094.00
17/10/2008	R157 On 05-February-09			Bond Future	9.1500	9.2270	126.6600	126.2522	5094.00
17/10/2008	R157 On 07-May-09			Bond Future	9.0500	9.1260	123.2292	122.8103	0.00
17/10/2008	R157 On 07-May-09			Bond Future	9.0500	9.1260	123.2292	122.8103	0.00
17/10/2008	R157 On 07-May-09			Bond Future	9.0500	9.1260	123.2292	122.8103	0.00
17/10/2008	R157 On 07-May-09			Bond Future	9.0500	9.1260	123.2292	122.8103	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
17/10/2008	R157 On 07-May-09			Bond Future	9.0500	9.1260	123.2292	122.8103	0.00
17/10/2008	R157 On 07-May-09			Bond Future	9.0500	9.1260	123.2292	122.8103	0.00
17/10/2008	R157 On 07-May-09			Bond Future	9.0500	9.1260	123.2292	122.8103	0.00
17/10/2008	R157 On 06-November-08			Bond Future	9.2600	9.3280	123.2458	122.8504	9023.00
17/10/2008	R157 On 06-November-08			Bond Future	9.2600	9.3280	123.2458	122.8504	9023.00
17/10/2008	R157 On 06-November-08			Bond Future	9.2600	9.3280	123.2458	122.8504	9023.00
17/10/2008	R157 On 06-November-08			Bond Future	9.2600	9.3280	123.2458	122.8504	9023.00
17/10/2008	R157 On 06-November-08			Bond Future	9.2600	9.3280	123.2458	122.8504	9023.00
17/10/2008	R157 On 06-November-08			Bond Future	9.2600	9.3280	123.2458	122.8504	9023.00
17/10/2008	R157 On 06-November-08			Bond Future	9.2600	9.3280	123.2458	122.8504	9023.00
17/10/2008	R186 On 05-February-09			Bond Future	8.9000	8.9730	115.6101	114.9170	2500.00
17/10/2008	R186 On 05-February-09			Bond Future	8.9000	8.9730	115.6101	114.9170	2500.00
17/10/2008	R186 On 05-February-09			Bond Future	8.9000	8.9730	115.6101	114.9170	2500.00
17/10/2008	R186 On 05-February-09			Bond Future	8.9000	8.9730	115.6101	114.9170	2500.00
17/10/2008	R186 On 05-February-09			Bond Future	8.9000	8.9730	115.6101	114.9170	2500.00
17/10/2008	R186 On 05-February-09			Bond Future	8.9000	8.9730	115.6101	114.9170	2500.00
17/10/2008	R186 On 05-February-09			Bond Future	8.9000	8.9730	115.6101	114.9170	2500.00
17/10/2008	R186 On 07-May-09			Bond Future	8.8200	8.8930	118.9580	118.2427	0.00
17/10/2008	R186 On 07-May-09			Bond Future	8.8200	8.8930	118.9580	118.2427	0.00
17/10/2008	R186 On 07-May-09			Bond Future	8.8200	8.8930	118.9580	118.2427	0.00
17/10/2008	R186 On 07-May-09			Bond Future	8.8200	8.8930	118.9580	118.2427	0.00
17/10/2008	R186 On 07-May-09			Bond Future	8.8200	8.8930	118.9580	118.2427	0.00
17/10/2008	R186 On 07-May-09			Bond Future	8.8200	8.8930	118.9580	118.2427	0.00
17/10/2008	R186 On 07-May-09			Bond Future	8.8200	8.8930	118.9580	118.2427	0.00
17/10/2008	R186 On 06-November-08			Bond Future	8.9900	9.0600	117.4527	116.7824	5107.00
17/10/2008	R186 On 06-November-08			Bond Future	8.9900	9.0600	117.4527	116.7824	5107.00
17/10/2008	R186 On 06-November-08			Bond Future	8.9900	9.0600	117.4527	116.7824	5107.00
17/10/2008	R186 On 06-November-08			Bond Future	8.9900	9.0600	117.4527	116.7824	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
17/10/2008	R186 On 06-November-08			Bond Future	8.9900	9.0600	117.4527	116.7824	5107.00
17/10/2008	R186 On 06-November-08			Bond Future	8.9900	9.0600	117.4527	116.7824	5107.00
17/10/2008	R186 On 06-November-08			Bond Future	8.9900	9.0600	117.4527	116.7824	5107.00
17/10/2008	R196 On 05-February-09			Bond Future	11.3000	11.3560	104.4180	104.4152	0.00
17/10/2008	R196 On 05-February-09			Bond Future	11.3000	11.3560	104.4180	104.4152	0.00
17/10/2008	R196 On 05-February-09			Bond Future	11.3000	11.3560	104.4180	104.4152	0.00
17/10/2008	R196 On 05-February-09			Bond Future	11.3000	11.3560	104.4180	104.4152	0.00
17/10/2008	R196 On 05-February-09			Bond Future	11.3000	11.3560	104.4180	104.4152	0.00
17/10/2008	R196 On 05-February-09			Bond Future	11.3000	11.3560	104.4180	104.4152	0.00
17/10/2008	R196 On 05-February-09			Bond Future	11.3000	11.3560	104.4180	104.4152	0.00
17/10/2008	R196 On 07-May-09			Bond Future	11.2500	11.3120	101.5530	101.5356	0.00
17/10/2008	R196 On 07-May-09			Bond Future	11.2500	11.3120	101.5530	101.5356	0.00
17/10/2008	R196 On 07-May-09			Bond Future	11.2500	11.3120	101.5530	101.5356	0.00
17/10/2008	R196 On 07-May-09			Bond Future	11.2500	11.3120	101.5530	101.5356	0.00
17/10/2008	R196 On 07-May-09			Bond Future	11.2500	11.3120	101.5530	101.5356	0.00
17/10/2008	R196 On 07-May-09			Bond Future	11.2500	11.3120	101.5530	101.5356	0.00
17/10/2008	R196 On 07-May-09			Bond Future	11.2500	11.3120	101.5530	101.5356	0.00
17/10/2008	R196 On 06-November-08			Bond Future	12.0900	12.1050	101.3403	101.3368	0.00
17/10/2008	R196 On 06-November-08			Bond Future	12.0900	12.1050	101.3403	101.3368	0.00
17/10/2008	R196 On 06-November-08			Bond Future	12.0900	12.1050	101.3403	101.3368	0.00
17/10/2008	R196 On 06-November-08			Bond Future	12.0900	12.1050	101.3403	101.3368	0.00
17/10/2008	R196 On 06-November-08			Bond Future	12.0900	12.1050	101.3403	101.3368	0.00
17/10/2008	R196 On 06-November-08			Bond Future	12.0900	12.1050	101.3403	101.3368	0.00
17/10/2008	R196 On 06-November-08			Bond Future	12.0900	12.1050	101.3403	101.3368	0.00
17/10/2008	R201 On 05-February-09			Bond Future	9.2300	9.2940	99.0661	98.7899	2.00
17/10/2008	R201 On 05-February-09			Bond Future	9.2300	9.2940	99.0661	98.7899	2.00
17/10/2008	R201 On 05-February-09			Bond Future	9.2300	9.2940	99.0661	98.7899	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
17/10/2008	R201 On 05-February-09			Bond Future	9.2300	9.2940	99.0661	98.7899	2.00
17/10/2008	R201 On 05-February-09			Bond Future	9.2300	9.2940	99.0661	98.7899	2.00
17/10/2008	R201 On 05-February-09			Bond Future	9.2300	9.2940	99.0661	98.7899	2.00
17/10/2008	R201 On 05-February-09			Bond Future	9.2300	9.2940	99.0661	98.7899	2.00
17/10/2008	R201 On 07-May-09			Bond Future	9.0900	9.1540	101.9365	101.6544	0.00
17/10/2008	R201 On 07-May-09			Bond Future	9.0900	9.1540	101.9365	101.6544	0.00
17/10/2008	R201 On 07-May-09			Bond Future	9.0900	9.1540	101.9365	101.6544	0.00
17/10/2008	R201 On 07-May-09			Bond Future	9.0900	9.1540	101.9365	101.6544	0.00
17/10/2008	R201 On 07-May-09			Bond Future	9.0900	9.1540	101.9365	101.6544	0.00
17/10/2008	R201 On 07-May-09			Bond Future	9.0900	9.1540	101.9365	101.6544	0.00
17/10/2008	R201 On 06-November-08			Bond Future	9.3800	9.4380	100.5260	100.2615	1000.00
17/10/2008	R201 On 06-November-08			Bond Future	9.3800	9.4380	100.5260	100.2615	1000.00
17/10/2008	R201 On 06-November-08			Bond Future	9.3800	9.4380	100.5260	100.2615	1000.00
17/10/2008	R201 On 06-November-08			Bond Future	9.3800	9.4380	100.5260	100.2615	1000.00
17/10/2008	R201 On 06-November-08			Bond Future	9.3800	9.4380	100.5260	100.2615	1000.00
17/10/2008	R201 On 06-November-08			Bond Future	9.3800	9.4380	100.5260	100.2615	1000.00
17/10/2008	R201 On 06-November-08			Bond Future	9.3800	9.4380	100.5260	100.2615	1000.00
17/10/2008	R203 On 05-February-09			Bond Future	9.1400	9.2160	98.1231	97.7108	0.00
17/10/2008	R203 On 05-February-09			Bond Future	9.1400	9.2160	98.1231	97.7108	0.00
17/10/2008	R203 On 05-February-09			Bond Future	9.1400	9.2160	98.1231	97.7108	0.00
17/10/2008	R203 On 05-February-09			Bond Future	9.1400	9.2160	98.1231	97.7108	0.00
17/10/2008	R203 On 05-February-09			Bond Future	9.1400	9.2160	98.1231	97.7108	0.00
17/10/2008	R203 On 05-February-09			Bond Future	9.1400	9.2160	98.1231	97.7108	0.00
17/10/2008	R203 On 05-February-09			Bond Future	9.1400	9.2160	98.1231	97.7108	0.00
17/10/2008	R203 On 07-May-09			Bond Future	9.0300	9.1070	96.7660	96.3467	0.00
17/10/2008	R203 On 07-May-09			Bond Future	9.0300	9.1070	96.7660	96.3467	0.00
17/10/2008	R203 On 07-May-09			Bond Future	9.0300	9.1070	96.7660	96.3467	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
17/10/2008	R203 On 07-May-09			Bond Future	9.0300	9.1070	96.7660	96.3467	0.00
17/10/2008	R203 On 07-May-09			Bond Future	9.0300	9.1070	96.7660	96.3467	0.00
17/10/2008	R203 On 07-May-09			Bond Future	9.0300	9.1070	96.7660	96.3467	0.00
17/10/2008	R203 On 07-May-09			Bond Future	9.0300	9.1070	96.7660	96.3467	0.00
17/10/2008	R203 On 06-November-08			Bond Future	9.2600	9.3260	95.2878	94.8943	0.00
17/10/2008	R203 On 06-November-08			Bond Future	9.2600	9.3260	95.2878	94.8943	0.00
17/10/2008	R203 On 06-November-08			Bond Future	9.2600	9.3260	95.2878	94.8943	0.00
17/10/2008	R203 On 06-November-08			Bond Future	9.2600	9.3260	95.2878	94.8943	0.00
17/10/2008	R203 On 06-November-08			Bond Future	9.2600	9.3260	95.2878	94.8943	0.00
17/10/2008	R203 On 06-November-08			Bond Future	9.2600	9.3260	95.2878	94.8943	0.00
17/10/2008	R203 On 06-November-08			Bond Future	9.2600	9.3260	95.2878	94.8943	0.00
17/10/2008	R204 On 05-February-09			Bond Future	9.1500	9.2240	93.7243	93.2871	9.00
17/10/2008	R204 On 05-February-09			Bond Future	9.1500	9.2240	93.7243	93.2871	9.00
17/10/2008	R204 On 05-February-09			Bond Future	9.1500	9.2240	93.7243	93.2871	9.00
17/10/2008	R204 On 05-February-09			Bond Future	9.1500	9.2240	93.7243	93.2871	9.00
17/10/2008	R204 On 05-February-09			Bond Future	9.1500	9.2240	93.7243	93.2871	9.00
17/10/2008	R204 On 05-February-09			Bond Future	9.1500	9.2240	93.7243	93.2871	9.00
17/10/2008	R204 On 05-February-09			Bond Future	9.1500	9.2240	93.7243	93.2871	9.00
17/10/2008	R204 On 07-May-09			Bond Future	9.0500	9.1280	96.4413	95.9889	0.00
17/10/2008	R204 On 07-May-09			Bond Future	9.0500	9.1280	96.4413	95.9889	0.00
17/10/2008	R204 On 07-May-09			Bond Future	9.0500	9.1280	96.4413	95.9889	0.00
17/10/2008	R204 On 07-May-09			Bond Future	9.0500	9.1280	96.4413	95.9889	0.00
17/10/2008	R204 On 07-May-09			Bond Future	9.0500	9.1280	96.4413	95.9889	0.00
17/10/2008	R204 On 07-May-09			Bond Future	9.0500	9.1280	96.4413	95.9889	0.00
17/10/2008	R204 On 07-May-09			Bond Future	9.0500	9.1280	96.4413	95.9889	0.00
17/10/2008	R204 On 06-November-08			Bond Future	9.2600	9.3270	94.9709	94.5436	3126.00
17/10/2008	R204 On 06-November-08			Bond Future	9.2600	9.3270	94.9709	94.5436	3126.00
17/10/2008	R204 On 06-November-08			Bond Future	9.2600	9.3270	94.9709	94.5436	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
17/10/2008	R204 On 06-November-08			Bond Future	9.2600	9.3270	94.9709	94.5436	3126.00
17/10/2008	R204 On 06-November-08			Bond Future	9.2600	9.3270	94.9709	94.5436	3126.00
17/10/2008	R204 On 06-November-08			Bond Future	9.2600	9.3270	94.9709	94.5436	3126.00
17/10/2008	R204 On 06-November-08			Bond Future	9.2600	9.3270	94.9709	94.5436	3126.00
17/10/2008	R206 On 05-February-09			Bond Future	9.2200	9.2800	93.8484	93.6138	0.00
17/10/2008	R206 On 05-February-09			Bond Future	9.2200	9.2800	93.8484	93.6138	0.00
17/10/2008	R206 On 05-February-09			Bond Future	9.2200	9.2800	93.8484	93.6138	0.00
17/10/2008	R206 On 05-February-09			Bond Future	9.2200	9.2800	93.8484	93.6138	0.00
17/10/2008	R206 On 05-February-09			Bond Future	9.2200	9.2800	93.8484	93.6138	0.00
17/10/2008	R206 On 05-February-09			Bond Future	9.2200	9.2800	93.8484	93.6138	0.00
17/10/2008	R206 On 05-February-09			Bond Future	9.2200	9.2800	93.8484	93.6138	0.00
17/10/2008	R206 On 07-May-09			Bond Future	9.0600	9.1250	96.5706	96.3290	0.00
17/10/2008	R206 On 07-May-09			Bond Future	9.0600	9.1250	96.5706	96.3290	0.00
17/10/2008	R206 On 07-May-09			Bond Future	9.0600	9.1250	96.5706	96.3290	0.00
17/10/2008	R206 On 07-May-09			Bond Future	9.0600	9.1250	96.5706	96.3290	0.00
17/10/2008	R206 On 07-May-09			Bond Future	9.0600	9.1250	96.5706	96.3290	0.00
17/10/2008	R206 On 07-May-09			Bond Future	9.0600	9.1250	96.5706	96.3290	0.00
17/10/2008	R206 On 06-November-08			Bond Future	9.3900	9.4440	94.8139	94.5878	1730.00
17/10/2008	R206 On 06-November-08			Bond Future	9.3900	9.4440	94.8139	94.5878	1730.00
17/10/2008	R206 On 06-November-08			Bond Future	9.3900	9.4440	94.8139	94.5878	1730.00
17/10/2008	R206 On 06-November-08			Bond Future	9.3900	9.4440	94.8139	94.5878	1730.00
17/10/2008	R206 On 06-November-08			Bond Future	9.3900	9.4440	94.8139	94.5878	1730.00
17/10/2008	R206 On 06-November-08			Bond Future	9.3900	9.4440	94.8139	94.5878	1730.00
17/10/2008	R206 On 06-November-08			Bond Future	9.3900	9.4440	94.8139	94.5878	1730.00
17/10/2008	R207 On 05-February-09			Bond Future	9.1400	9.2110	87.6253	87.1785	0.00
17/10/2008	R207 On 05-February-09			Bond Future	9.1400	9.2110	87.6253	87.1785	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
17/10/2008	R207 On 05-February-09			Bond Future	9.1400	9.2110	87.6253	87.1785	0.00
17/10/2008	R207 On 05-February-09			Bond Future	9.1400	9.2110	87.6253	87.1785	0.00
17/10/2008	R207 On 05-February-09			Bond Future	9.1400	9.2110	87.6253	87.1785	0.00
17/10/2008	R207 On 05-February-09			Bond Future	9.1400	9.2110	87.6253	87.1785	0.00
17/10/2008	R207 On 05-February-09			Bond Future	9.1400	9.2110	87.6253	87.1785	0.00
17/10/2008	R207 On 07-May-09			Bond Future	9.0500	9.1250	90.1596	89.7022	0.00
17/10/2008	R207 On 07-May-09			Bond Future	9.0500	9.1250	90.1596	89.7022	0.00
17/10/2008	R207 On 07-May-09			Bond Future	9.0500	9.1250	90.1596	89.7022	0.00
17/10/2008	R207 On 07-May-09			Bond Future	9.0500	9.1250	90.1596	89.7022	0.00
17/10/2008	R207 On 07-May-09			Bond Future	9.0500	9.1250	90.1596	89.7022	0.00
17/10/2008	R207 On 07-May-09			Bond Future	9.0500	9.1250	90.1596	89.7022	0.00
17/10/2008	R207 On 07-May-09			Bond Future	9.0500	9.1250	90.1596	89.7022	0.00
17/10/2008	R207 On 06-November-08			Bond Future	9.2400	9.3080	88.6426	88.2135	0.00
17/10/2008	R207 On 06-November-08			Bond Future	9.2400	9.3080	88.6426	88.2135	0.00
17/10/2008	R207 On 06-November-08			Bond Future	9.2400	9.3080	88.6426	88.2135	0.00
17/10/2008	R207 On 06-November-08			Bond Future	9.2400	9.3080	88.6426	88.2135	0.00
17/10/2008	R207 On 06-November-08			Bond Future	9.2400	9.3080	88.6426	88.2135	0.00
17/10/2008	R207 On 06-November-08			Bond Future	9.2400	9.3080	88.6426	88.2135	0.00
17/10/2008	R207 On 06-November-08			Bond Future	9.2400	9.3080	88.6426	88.2135	0.00
17/10/2008	R208 On 05-February-09			Bond Future	9.1100	9.1790	85.3343	84.8946	0.00
17/10/2008	R208 On 05-February-09			Bond Future	9.1100	9.1790	85.3343	84.8946	0.00
17/10/2008	R208 On 05-February-09			Bond Future	9.1100	9.1790	85.3343	84.8946	0.00
17/10/2008	R208 On 05-February-09			Bond Future	9.1100	9.1790	85.3343	84.8946	0.00
17/10/2008	R208 On 05-February-09			Bond Future	9.1100	9.1790	85.3343	84.8946	0.00
17/10/2008	R208 On 05-February-09			Bond Future	9.1100	9.1790	85.3343	84.8946	0.00
17/10/2008	R208 On 05-February-09			Bond Future	9.1100	9.1790	85.3343	84.8946	0.00
17/10/2008	R208 On 07-May-09			Bond Future	9.0500	9.1190	84.2165	83.7846	0.00
17/10/2008	R208 On 07-May-09			Bond Future	9.0500	9.1190	84.2165	83.7846	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
17/10/2008	R208 On 07-May-09			Bond Future	9.0500	9.1190	84.2165	83.7846	0.00
17/10/2008	R208 On 07-May-09			Bond Future	9.0500	9.1190	84.2165	83.7846	0.00
17/10/2008	R208 On 07-May-09			Bond Future	9.0500	9.1190	84.2165	83.7846	0.00
17/10/2008	R208 On 07-May-09			Bond Future	9.0500	9.1190	84.2165	83.7846	0.00
17/10/2008	R208 On 07-May-09			Bond Future	9.0500	9.1190	84.2165	83.7846	0.00
17/10/2008	R208 On 06-November-08			Bond Future	9.2100	9.2760	82.8191	82.3927	0.00
17/10/2008	R208 On 06-November-08			Bond Future	9.2100	9.2760	82.8191	82.3927	0.00
17/10/2008	R208 On 06-November-08			Bond Future	9.2100	9.2760	82.8191	82.3927	0.00
17/10/2008	R208 On 06-November-08			Bond Future	9.2100	9.2760	82.8191	82.3927	0.00
17/10/2008	R208 On 06-November-08			Bond Future	9.2100	9.2760	82.8191	82.3927	0.00
17/10/2008	R208 On 06-November-08			Bond Future	9.2100	9.2760	82.8191	82.3927	0.00
17/10/2008	R208 On 06-November-08			Bond Future	9.2100	9.2760	82.8191	82.3927	0.00
17/10/2008	R209 On 05-February-09			Bond Future	8.5300	8.6080	78.3378	77.6602	0.00
17/10/2008	R209 On 05-February-09			Bond Future	8.5300	8.6080	78.3378	77.6602	0.00
17/10/2008	R209 On 05-February-09			Bond Future	8.5300	8.6080	78.3378	77.6602	0.00
17/10/2008	R209 On 05-February-09			Bond Future	8.5300	8.6080	78.3378	77.6602	0.00
17/10/2008	R209 On 05-February-09			Bond Future	8.5300	8.6080	78.3378	77.6602	0.00
17/10/2008	R209 On 05-February-09			Bond Future	8.5300	8.6080	78.3378	77.6602	0.00
17/10/2008	R209 On 05-February-09			Bond Future	8.5300	8.6080	78.3378	77.6602	0.00
17/10/2008	R209 On 07-May-09			Bond Future	8.4600	8.5370	77.4409	76.7469	0.00
17/10/2008	R209 On 07-May-09			Bond Future	8.4600	8.5370	77.4409	76.7469	0.00
17/10/2008	R209 On 07-May-09			Bond Future	8.4600	8.5370	77.4409	76.7469	0.00
17/10/2008	R209 On 07-May-09			Bond Future	8.4600	8.5370	77.4409	76.7469	0.00
17/10/2008	R209 On 07-May-09			Bond Future	8.4600	8.5370	77.4409	76.7469	0.00
17/10/2008	R209 On 07-May-09			Bond Future	8.4600	8.5370	77.4409	76.7469	0.00
17/10/2008	R209 On 07-May-09			Bond Future	8.4600	8.5370	77.4409	76.7469	0.00
17/10/2008	R209 On 06-November-08			Bond Future	8.6000	8.6830	76.0743	75.4219	6527.00
17/10/2008	R209 On 06-November-08			Bond Future	8.6000	8.6830	76.0743	75.4219	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
17/10/2008	R209 On 06-November-08			Bond Future	8.6000	8.6830	76.0743	75.4219	6527.00
17/10/2008	R209 On 06-November-08			Bond Future	8.6000	8.6830	76.0743	75.4219	6527.00
17/10/2008	R209 On 06-November-08			Bond Future	8.6000	8.6830	76.0743	75.4219	6527.00
17/10/2008	R209 On 06-November-08			Bond Future	8.6000	8.6830	76.0743	75.4219	6527.00
17/10/2008	R209 On 06-November-08			Bond Future	8.6000	8.6830	76.0743	75.4219	6527.00
17/10/2008	TRT1 On 05-February-09			Index Future	274.8800	274.0100	274.8830	274.0100	0.00
17/10/2008	TRT1 On 05-February-09			Index Future	274.8800	274.0100	274.8830	274.0100	0.00
17/10/2008	TRT1 On 05-February-09			Index Future	274.8800	274.0100	274.8830	274.0100	0.00
17/10/2008	TRT1 On 05-February-09			Index Future	274.8800	274.0100	274.8830	274.0100	0.00
17/10/2008	TRT1 On 05-February-09			Index Future	274.8800	274.0100	274.8830	274.0100	0.00
17/10/2008	TRT1 On 05-February-09			Index Future	274.8800	274.0100	274.8830	274.0100	0.00
17/10/2008	TRT1 On 05-February-09			Index Future	274.8800	274.0100	274.8830	274.0100	0.00
17/10/2008	TRT1 On 07-May-09			Index Future	282.9000	282.0000	282.9000	282.0000	0.00
17/10/2008	TRT1 On 07-May-09			Index Future	282.9000	282.0000	282.9000	282.0000	0.00
17/10/2008	TRT1 On 07-May-09			Index Future	282.9000	282.0000	282.9000	282.0000	0.00
17/10/2008	TRT1 On 07-May-09			Index Future	282.9000	282.0000	282.9000	282.0000	0.00
17/10/2008	TRT1 On 07-May-09			Index Future	282.9000	282.0000	282.9000	282.0000	0.00
17/10/2008	TRT1 On 07-May-09			Index Future	282.9000	282.0000	282.9000	282.0000	0.00
17/10/2008	TRT1 On 07-May-09			Index Future	282.9000	282.0000	282.9000	282.0000	0.00
17/10/2008	TRT1 On 06-November-08			Index Future	266.9800	266.1370	266.9830	266.1370	300.00
17/10/2008	TRT1 On 06-November-08			Index Future	266.9800	266.1370	266.9830	266.1370	300.00
17/10/2008	TRT1 On 06-November-08			Index Future	266.9800	266.1370	266.9830	266.1370	300.00
17/10/2008	TRT1 On 06-November-08			Index Future	266.9800	266.1370	266.9830	266.1370	300.00
17/10/2008	TRT1 On 06-November-08			Index Future	266.9800	266.1370	266.9830	266.1370	300.00
17/10/2008	TRT1 On 06-November-08			Index Future	266.9800	266.1370	266.9830	266.1370	300.00
17/10/2008	TRT1 On 06-November-08			Index Future	266.9800	266.1370	266.9830	266.1370	300.00
17/10/2008	ZAAD On 16-March-09			Currency Future	7.1500	7.1041	7.1493	7.1041	911.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2008	ZAAD On 16-March-09			Currency Future	7.1500	7.1041	7.1493	7.1041	911.00
17/10/2008	ZAAD On 16-March-09			Currency Future	7.1500	7.1041	7.1493	7.1041	911.00
17/10/2008	ZAAD On 16-March-09			Currency Future	7.1500	7.1041	7.1493	7.1041	911.00
17/10/2008	ZAAD On 16-March-09			Currency Future	7.1500	7.1041	7.1493	7.1041	911.00
17/10/2008	ZAAD On 16-March-09			Currency Future	7.1500	7.1041	7.1493	7.1041	911.00
17/10/2008	ZAAD On 16-March-09			Currency Future	7.1500	7.1041	7.1493	7.1041	911.00
17/10/2008	ZAAD On 12-June-09			Currency Future	7.2500	7.2166	7.2513	7.2166	600.00
17/10/2008	ZAAD On 12-June-09			Currency Future	7.2500	7.2166	7.2513	7.2166	600.00
17/10/2008	ZAAD On 12-June-09			Currency Future	7.2500	7.2166	7.2513	7.2166	600.00
17/10/2008	ZAAD On 12-June-09			Currency Future	7.2500	7.2166	7.2513	7.2166	600.00
17/10/2008	ZAAD On 12-June-09			Currency Future	7.2500	7.2166	7.2513	7.2166	600.00
17/10/2008	ZAAD On 12-June-09			Currency Future	7.2500	7.2166	7.2513	7.2166	600.00
17/10/2008	ZAAD On 12-June-09			Currency Future	7.2500	7.2166	7.2513	7.2166	600.00
17/10/2008	ZAAD On 12-December-08			Currency Future	7.0300	6.9669	7.0279	6.9669	7581.00
17/10/2008	ZAAD On 12-December-08			Currency Future	7.0300	6.9669	7.0279	6.9669	7581.00
17/10/2008	ZAAD On 12-December-08			Currency Future	7.0300	6.9669	7.0279	6.9669	7581.00
17/10/2008	ZAAD On 12-December-08			Currency Future	7.0300	6.9669	7.0279	6.9669	7581.00
17/10/2008	ZAAD On 12-December-08			Currency Future	7.0300	6.9669	7.0279	6.9669	7581.00
17/10/2008	ZAAD On 12-December-08			Currency Future	7.0300	6.9669	7.0279	6.9669	7581.00
17/10/2008	ZAAD On 12-December-08			Currency Future	7.0300	6.9669	7.0279	6.9669	7581.00
17/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	990	903	990	903	0.00
17/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	389	336	389	336	0.00
17/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	861	817	861	817	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
17/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	861	817	861	817	0.00
17/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	233	250	233	250	0.00
17/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	460	436	460	436	0.00
17/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	632	669	632	669	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
17/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	632	669	632	669	0.00
17/10/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	656	579	656	579	0.00
17/10/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	805	762	805	762	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
17/10/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	805	762	805	762	0.00
17/10/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	706	630	706	630	0.00
17/10/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	507	476	507	476	0.00
17/10/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	507	476	507	476	0.00