



Derivatives Weekly Statistics Report

From 2008/10/27 To 2008/10/31

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41049.00
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41049.00
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41049.00
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41049.00
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41049.00
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41049.00
31/10/2008	\$ / R On 16-March-09			Currency Future	10.3200	10.3370	10.3168	10.3370	41049.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3067.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3067.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3067.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3067.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3067.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3067.00
31/10/2008	\$ / R On 12-June-09			Currency Future	10.5400	10.5494	10.5363	10.5494	3067.00
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285072.00
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285072.00
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285072.00
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285072.00
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285072.00
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285072.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	\$ / R On 12-December-08			Currency Future	10.0700	10.1011	10.0738	10.1011	285072.00
31/10/2008	\$ / R On 16-March-09	228.00	Call	Currency Future	1854	1764	1854	1764	0.00
31/10/2008	\$ / R On 16-March-09	228.00	Put	Currency Future	337	227	337	227	0.00
31/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	2293	2191	2293	2191	0.00
31/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	356	242	356	242	0.00
31/10/2008	\$ / R On 12-June-09	8.00	Call	Currency Future	1949	1825	1949	1825	0.00
31/10/2008	\$ / R On 12-June-09	8.00	Put	Currency Future	513	375	513	375	0.00
31/10/2008	\$ / R On 12-December-08	7.95	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.90	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.85	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.80	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.30	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.70	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.65	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.60	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.55	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.45	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.40	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.35	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.20	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.15	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.10	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.05	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	9.00	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	8.75	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	8.50	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	8.25	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	8.00	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	6.75	Call	Currency Future	67	43	67	43	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
31/10/2008	\$ / R On 12-December-08	7.00	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.25	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.75	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.50	Call	Currency Future	67	43	67	43	0.00
31/10/2008	\$ / R On 12-December-08	7.95	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.90	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.85	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.80	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.30	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.70	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.65	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.60	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.55	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.45	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.40	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.35	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.20	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.15	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.10	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.05	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	9.00	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	8.75	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	8.50	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	8.25	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	8.00	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	6.75	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.00	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.25	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	\$ / R On 12-December-08	7.75	Put	Currency Future	3843	3792	3843	3792	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
31/10/2008	\$ / R On 12-December-08	7.50	Put	Currency Future	3843	3792	3843	3792	0.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16464.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16464.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16464.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16464.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16464.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16464.00
31/10/2008	£ / R On 16-March-09			Currency Future	16.4900	16.8266	16.4930	16.8266	16464.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-June-09			Currency Future	16.8100	17.1346	16.8064	17.1346	0.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21530.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21530.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21530.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21530.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21530.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21530.00
31/10/2008	£ / R On 12-December-08			Currency Future	16.1600	16.4990	16.1616	16.4990	21530.00
31/10/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1263	1373	1263	1373	0.00
31/10/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2256	2038	2256	2038	0.00
31/10/2008	£ / R On 12-December-08	8.25	Call	Currency Future	491	560	491	560	0.00
31/10/2008	£ / R On 12-December-08	8.25	Put	Currency Future	1979	1711	1979	1711	0.00
31/10/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1474	1576	1474	1576	0.00
31/10/2008	£ / R On 12-June-09	7.00	Put	Currency Future	1918	1692	1918	1692	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
31/10/2008	£ / R On 12-December-08	7.50	Call	Currency Future	1770	1993	1770	1993	0.00
31/10/2008	£ / R On 12-December-08	7.50	Put	Currency Future	409	294	409	294	0.00
31/10/2008	£ / R On 12-December-08	7.25	Call	Currency Future	858	956	858	956	0.00
31/10/2008	£ / R On 12-December-08	7.25	Put	Currency Future	1246	1007	1246	1007	0.00
31/10/2008	£ / R On 16-March-09	7.00	Call	Currency Future	1084	1178	1084	1178	0.00
31/10/2008	£ / R On 16-March-09	7.00	Put	Currency Future	1941	1701	1941	1701	0.00
31/10/2008	£ / R On 12-June-09	7.00	Call	Currency Future	1356	1473	1356	1473	0.00
31/10/2008	£ / R On 12-June-09	7.00	Put	Currency Future	2099	1888	2099	1888	0.00
31/10/2008	£ / R On 16-March-09	8.25	Call	Currency Future	962	1044	962	1044	0.00
31/10/2008	£ / R On 16-March-09	8.25	Put	Currency Future	2169	1917	2169	1917	0.00
31/10/2008	£ / R On 12-June-09	8.00	Call	Currency Future	1299	1412	1299	1412	0.00
31/10/2008	£ / R On 12-June-09	8.00	Put	Currency Future	2193	1978	2193	1978	0.00
31/10/2008	€ / R On 16-March-09			Currency Future	13.0800	13.3482	13.0799	13.3482	15101.00
31/10/2008	€ / R On 16-March-09			Currency Future	13.0800	13.3482	13.0799	13.3482	15101.00
31/10/2008	€ / R On 16-March-09			Currency Future	13.0800	13.3482	13.0799	13.3482	15101.00
31/10/2008	€ / R On 16-March-09			Currency Future	13.0800	13.3482	13.0799	13.3482	15101.00
31/10/2008	€ / R On 16-March-09			Currency Future	13.0800	13.3482	13.0799	13.3482	15101.00
31/10/2008	€ / R On 16-March-09			Currency Future	13.0800	13.3482	13.0799	13.3482	15101.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-June-09			Currency Future	13.3500	13.6149	13.3514	13.6149	50.00
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79678.00
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79678.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79678.00
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79678.00
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79678.00
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79678.00
31/10/2008	€ / R On 12-December-08			Currency Future	12.7900	13.0545	12.7906	13.0545	79678.00
31/10/2008	€ / R On 12-June-09	9.25	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	8.75	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	8.25	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	7.50	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	7.25	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	7.00	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	9.00	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	8.50	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	8.00	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	7.75	Call	Currency Future	1441	1577	1441	1577	0.00
31/10/2008	€ / R On 12-June-09	9.25	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	8.75	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	8.25	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	7.50	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	7.25	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	7.00	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	9.00	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	8.50	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	8.00	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 12-June-09	7.75	Put	Currency Future	990	862	990	862	0.00
31/10/2008	€ / R On 16-March-09	6.75	Call	Currency Future	1276	1383	1276	1383	0.00
31/10/2008	€ / R On 16-March-09	6.75	Put	Currency Future	796	635	796	635	0.00
31/10/2008	€ / R On 12-December-08	9.25	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	900	1001	900	1001	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
31/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	900	1001	900	1001	0.00
31/10/2008	€ / R On 12-December-08	9.25	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	610	446	610	446	0.00
31/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	104	113	104	113	0.00
31/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3914	3658	3914	3658	0.00
31/10/2008	€ / R On 16-March-09	7.50	Call	Currency Future	519	545	519	545	0.00
31/10/2008	€ / R On 16-March-09	7.50	Put	Currency Future	2789	2547	2789	2547	0.00
31/10/2008	€ / R On 16-March-09	7.50	Call	Currency Future	410	429	410	429	0.00
31/10/2008	€ / R On 16-March-09	7.50	Put	Currency Future	3481	3231	3481	3231	0.00
31/10/2008	€ / R On 16-March-09	7.50	Call	Currency Future	301	323	301	323	0.00
31/10/2008	€ / R On 16-March-09	7.50	Put	Currency Future	4171	3925	4171	3925	0.00
31/10/2008	€ / R On 12-December-08	9.25	Call	Currency Future	2530	2786	2530	2786	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
31/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	2530	2786	2530	2786	0.00
31/10/2008	€ / R On 12-December-08	9.25	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	40	31	40	31	0.00
31/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	1817	2031	1817	2031	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
31/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	6.50	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	1817	2031	1817	2031	0.00
31/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	6.50	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	126	76	126	76	0.00
31/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	6.50	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	6.25	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	355	380	355	380	0.00
31/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	1865	1625	1865	1625	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
31/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	6.50	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	6.25	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	1865	1625	1865	1625	0.00
31/10/2008	€ / R On 12-December-08	9.25	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	6.75	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	6.50	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	239	252	239	252	0.00
31/10/2008	€ / R On 12-December-08	9.25	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	2548	2298	2548	2298	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
31/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	6.75	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	6.50	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	2548	2298	2548	2298	0.00
31/10/2008	€ / R On 12-December-08	9.00	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	8.75	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	8.50	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	8.25	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	7.75	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	7.50	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	7.25	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	7.00	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	162	169	162	169	0.00
31/10/2008	€ / R On 12-December-08	9.00	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	8.75	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	8.50	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	8.25	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	7.75	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	7.50	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	7.25	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	7.00	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	3272	3015	3272	3015	0.00
31/10/2008	€ / R On 12-December-08	8.00	Call	Currency Future	98	105	98	105	0.00
31/10/2008	€ / R On 12-December-08	8.00	Put	Currency Future	4007	3751	4007	3751	0.00
31/10/2008	€ / R On 16-March-09	8.00	Call	Currency Future	2605	2835	2605	2835	0.00
31/10/2008	€ / R On 16-March-09	8.00	Put	Currency Future	125	86	125	86	0.00
31/10/2008	€ / R On 16-March-09	230.00	Call	Currency Future	1976	2165	1976	2165	0.00
31/10/2008	€ / R On 16-March-09	230.00	Put	Currency Future	296	217	296	217	0.00
31/10/2008	€ / R On 16-March-09	7.25	Call	Currency Future	651	690	651	690	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
31/10/2008	€ / R On 16-March-09	7.25	Put	Currency Future	2171	1942	2171	1942	0.00
31/10/2008	€ / R On 16-March-09	7.75	Call	Currency Future	512	537	512	537	0.00
31/10/2008	€ / R On 16-March-09	7.75	Put	Currency Future	2832	2589	2832	2589	0.00
31/10/2008	€ / R On 16-March-09	8.00	Call	Currency Future	295	316	295	316	0.00
31/10/2008	€ / R On 16-March-09	8.00	Put	Currency Future	4215	3968	4215	3968	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 05-February-09			Index Future	278.7200	279.3320	278.7170	279.3320	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 07-May-09			Index Future	286.9300	287.4700	286.9310	287.4700	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-August-09			Index Future	295.1500	295.6080	295.1450	295.6080	0.00
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00
31/10/2008	ALBI On 06-November-08			Index Future	270.5500	271.1490	270.5520	271.1490	661.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 05-February-09			Index Future	117.9800	118.0480	117.9790	118.0480	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 07-May-09			Index Future	121.3800	121.4470	121.3780	121.4470	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-August-09			Index Future	124.7800	124.8460	124.7770	124.8460	0.00
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	6.00
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	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
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	6.00
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	6.00
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	6.00
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	6.00
31/10/2008	CRD1 On 06-November-08			Index Future	114.6700	114.7320	114.6650	114.7320	6.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 05-February-09			jGovi	280.4600	281.0495	280.4580	281.0495	275.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 07-May-09			jGovi	288.5400	289.1430	288.5365	289.1430	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-August-09			jGovi	295.9900	296.4710	295.9850	296.4710	0.00
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00
31/10/2008	GOVI On 06-November-08			jGovi	272.5800	273.1560	272.5805	273.1560	120.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 05-February-09			Index Future	345.4100	345.4080	345.4080	345.4080	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 07-May-09			Index Future	355.8700	355.6970	355.8660	355.6970	0.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	ILBI On 06-November-08			Index Future	335.5200	335.5200	335.5200	335.5200	1.00
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	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
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	0.00
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	0.00
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	0.00
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	0.00
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	0.00
31/10/2008	J153 On 31-August-10			jSwap	10.6900	10.4880	0.0568	0.0533	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J157 On 15-September-15			jSwap	9.3400	9.2140	0.0046	0.0018	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J186 On 21-December-26			jSwap	8.5800	8.4920	0.1009	0.0931	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	0.00
31/10/2008	J201 On 22-December-14			jSwap	9.5700	9.4350	0.1013	0.0951	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
31/10/2008	JBAR On 21-December-05			jBar	12.3500	12.3250	12.3500	12.3250	0.00
31/10/2008	JBAR On 21-December-05			jBar	12.3500	12.3250	12.3500	12.3250	0.00
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 05-February-09			jFra	11.6500	11.4880	0.0282	0.0278	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 07-May-09			jFra	10.7600	10.5910	0.0261	0.0257	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-August-09			jFra	10.1300	9.8730	0.0246	0.0240	0.00
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	0.00
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	0.00
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	0.00
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	0.00
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	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
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	0.00
31/10/2008	JFRA On 06-November-08			jFra	12.3800	12.3480	0.0299	0.0299	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JFRA On 05-November-09			jFra	9.5800	9.2840	0.0233	0.0226	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 05-February-09			jNote	9.8200	9.5530	0.1751	0.1708	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 07-May-09			jNote	9.4500	9.1590	0.1694	0.1647	0.00
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	0.00
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	0.00
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	0.00
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	0.00
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	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
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	0.00
31/10/2008	JN02 On 06-August-09			jNote	9.2000	8.8850	0.1655	0.1604	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN02 On 06-November-08			jNote	10.2700	10.0490	0.1820	0.1785	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 05-February-09			jNote	9.1500	8.9810	0.3612	0.3566	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 07-May-09			jNote	8.9600	8.8080	0.3553	0.3509	0.00
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	0.00
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	0.00
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	0.00
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	0.00
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	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
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	0.00
31/10/2008	JN05 On 06-August-09			jNote	8.8300	8.6840	0.3529	0.3487	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN05 On 07-November-08			jNote	9.6800	9.6360	0.3614	0.3607	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 05-February-09			jNote	8.7900	8.6930	0.5752	0.5719	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 07-May-09			jNote	8.6700	8.5720	0.5706	0.5673	0.00
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	0.00
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	0.00
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	0.00
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	0.00
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	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
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	0.00
31/10/2008	JN10 On 06-August-09			jNote	8.5800	8.4770	0.5674	0.5639	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JN10 On 07-November-08			jNote	9.3200	9.2840	0.5866	0.5856	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 31-October-08			jRod	11.8000	11.7980	11.6900	11.7970	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 28-November-08			jRod	11.8700	11.8710	0.0105	0.0099	0.00
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	0.0110	0.0104	0.00
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	0.0110	0.0104	0.00
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	0.0110	0.0104	0.00
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	0.0110	0.0104	0.00
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	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
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	0.0110	0.0104	0.00
31/10/2008	JROD On 31-December-08			jRod	12.1000	12.0910	0.0110	0.0104	0.00
31/10/2008	OTH1 On 05-February-09			Index Future	267.4000	268.0840	267.3980	268.0840	0.00
31/10/2008	OTH1 On 05-February-09			Index Future	267.4000	268.0840	267.3980	268.0840	0.00
31/10/2008	OTH1 On 05-February-09			Index Future	267.4000	268.0840	267.3980	268.0840	0.00
31/10/2008	OTH1 On 05-February-09			Index Future	267.4000	268.0840	267.3980	268.0840	0.00
31/10/2008	OTH1 On 05-February-09			Index Future	267.4000	268.0840	267.3980	268.0840	0.00
31/10/2008	OTH1 On 05-February-09			Index Future	267.4000	268.0840	267.3980	268.0840	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 07-May-09			Index Future	275.1000	275.8050	275.1000	275.8050	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-August-09			Index Future	282.8000	283.5260	282.8020	283.5260	0.00
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00
31/10/2008	OTH1 On 06-November-08			Index Future	259.8900	260.5550	259.8870	260.5550	9.00
31/10/2008	R153 On 05-February-09			Bond Future	9.3600	9.1010	110.9875	111.3601	3.00
31/10/2008	R153 On 05-February-09			Bond Future	9.3600	9.1010	110.9875	111.3601	3.00
31/10/2008	R153 On 05-February-09			Bond Future	9.3600	9.1010	110.9875	111.3601	3.00
31/10/2008	R153 On 05-February-09			Bond Future	9.3600	9.1010	110.9875	111.3601	3.00
31/10/2008	R153 On 05-February-09			Bond Future	9.3600	9.1010	110.9875	111.3601	3.00
31/10/2008	R153 On 05-February-09			Bond Future	9.3600	9.1010	110.9875	111.3601	3.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 07-May-09			Bond Future	9.0200	8.7110	107.3377	107.7179	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-August-09			Bond Future	8.3300	8.0120	110.4294	110.7534	0.00
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3526.00
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3526.00
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3526.00
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3526.00
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3526.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3526.00
31/10/2008	R153 On 06-November-08			Bond Future	9.6500	9.4360	107.9653	108.3290	3526.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5095.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5095.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5095.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5095.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5095.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5095.00
31/10/2008	R157 On 05-February-09			Bond Future	8.9600	8.9230	127.7546	127.9392	5095.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 07-May-09			Bond Future	8.8400	8.8040	124.3666	124.5520	0.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2500.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2500.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2500.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2500.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2500.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2500.00
31/10/2008	R157 On 06-August-09			Bond Future	8.6800	8.6540	127.9254	128.0583	2500.00
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9073.00
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9073.00
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9073.00
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9073.00
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9073.00
31/10/2008	R157 On 06-November-08			Bond Future	9.0700	9.0410	124.2992	124.4827	9073.00
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2650.00
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2650.00
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2650.00
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2650.00
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2650.00
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2650.00
31/10/2008	R186 On 05-February-09			Bond Future	8.6800	8.6580	117.8294	118.0417	2650.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 07-May-09			Bond Future	8.5900	8.5680	121.2563	121.4798	0.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2500.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2500.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2500.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2500.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2500.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2500.00
31/10/2008	R186 On 06-August-09			Bond Future	8.5600	8.5380	118.8733	119.0656	2500.00
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4917.00
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4917.00
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4917.00
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4917.00
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4917.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4917.00
31/10/2008	R186 On 06-November-08			Bond Future	8.7700	8.7530	119.6006	119.8117	4917.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 05-February-09			Bond Future	11.5600	11.5170	104.4050	104.4070	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 07-May-09			Bond Future	11.5400	11.3280	101.4678	101.5308	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R196 On 06-November-08			Bond Future	12.2800	12.2430	101.2866	101.2965	0.00
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	2.00
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	2.00
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	2.00
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	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
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	2.00
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	2.00
31/10/2008	R201 On 05-February-09			Bond Future	9.0400	9.0080	99.9049	100.0515	2.00
31/10/2008	R201 On 07-May-09			Bond Future	8.8900	8.8500	102.8107	102.9624	0.00
31/10/2008	R201 On 07-May-09			Bond Future	8.8900	8.8500	102.8107	102.9624	0.00
31/10/2008	R201 On 07-May-09			Bond Future	8.8900	8.8500	102.8107	102.9624	0.00
31/10/2008	R201 On 07-May-09			Bond Future	8.8900	8.8500	102.8107	102.9624	0.00
31/10/2008	R201 On 07-May-09			Bond Future	8.8900	8.8500	102.8107	102.9624	0.00
31/10/2008	R201 On 07-May-09			Bond Future	8.8900	8.8500	102.8107	102.9624	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-August-09			Bond Future	8.8300	8.8040	100.8925	100.9973	0.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1000.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1000.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1000.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1000.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1000.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1000.00
31/10/2008	R201 On 06-November-08			Bond Future	9.2000	9.1680	101.3340	101.4793	1000.00
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	0.00
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	0.00
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	0.00
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	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
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	0.00
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	0.00
31/10/2008	R203 On 05-February-09			Bond Future	8.9600	8.9290	99.1613	99.3454	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 07-May-09			Bond Future	8.8400	8.8080	97.8445	98.0325	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-August-09			Bond Future	8.7900	8.7690	100.2629	100.3861	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R203 On 06-November-08			Bond Future	9.0800	9.0510	96.2953	96.4752	0.00
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00
31/10/2008	R204 On 05-February-09			Bond Future	8.9700	8.9380	94.8418	95.0401	9.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 07-May-09			Bond Future	8.8600	8.8300	97.6003	97.8035	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-August-09			Bond Future	8.8200	8.7930	95.9554	96.1316	0.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3126.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3126.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3126.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3126.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3126.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3126.00
31/10/2008	R204 On 06-November-08			Bond Future	9.0800	9.0510	96.0445	96.2438	3126.00
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	0.00
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	0.00
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	0.00
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	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
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	0.00
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	0.00
31/10/2008	R206 On 05-February-09			Bond Future	9.0300	8.9950	94.5529	94.6810	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 07-May-09			Bond Future	8.8600	8.8200	97.3072	97.4349	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-August-09			Bond Future	8.7900	8.7660	95.9151	95.9991	0.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1730.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1730.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1730.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1730.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1730.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1730.00
31/10/2008	R206 On 06-November-08			Bond Future	9.2100	9.1770	95.4925	95.6165	1730.00
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	0.00
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	0.00
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	0.00
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	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
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	0.00
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	0.00
31/10/2008	R207 On 05-February-09			Bond Future	8.9600	8.9250	88.7619	88.9713	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 07-May-09			Bond Future	8.8600	8.8280	91.3486	91.5572	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-August-09			Bond Future	8.8200	8.8000	89.9555	90.1057	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R207 On 06-November-08			Bond Future	9.0600	9.0320	89.7499	89.9469	0.00
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	0.00
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	0.00
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	0.00
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	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
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	0.00
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	0.00
31/10/2008	R208 On 05-February-09			Bond Future	8.9100	8.8870	86.6007	86.7772	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 07-May-09			Bond Future	8.8400	8.8150	85.5758	85.7388	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-August-09			Bond Future	8.8000	8.7790	87.7282	87.8513	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R208 On 06-November-08			Bond Future	9.0200	8.9970	84.0124	84.1885	0.00
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	0.00
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	0.00
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	0.00
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	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
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	0.00
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	0.00
31/10/2008	R209 On 05-February-09			Bond Future	8.3000	8.2830	80.2556	80.4403	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 07-May-09			Bond Future	8.2300	8.2060	79.4259	79.6130	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-August-09			Bond Future	8.1900	8.1740	81.3815	81.5247	0.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5947.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5947.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5947.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5947.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5947.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5947.00
31/10/2008	R209 On 06-November-08			Bond Future	8.3900	8.3640	77.9331	78.1152	5947.00
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	0.00
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	0.00
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	0.00
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	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
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	0.00
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	0.00
31/10/2008	TRT1 On 05-February-09			Index Future	276.8200	277.4000	276.8160	277.4000	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 07-May-09			Index Future	284.7900	285.3890	284.7900	285.3890	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-August-09			Index Future	292.7600	293.3780	292.7640	293.3780	0.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	TRT1 On 06-November-08			Index Future	269.0400	269.6090	269.0410	269.6090	300.00
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1736.00
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1736.00
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1736.00
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1736.00
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1736.00
31/10/2008	ZAAD On 16-March-09			Currency Future	6.7500	6.8839	6.7467	6.8839	1736.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-June-09			Currency Future	6.8600	6.9918	6.8607	6.9918	600.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7413.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7413.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7413.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7413.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7413.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7413.00
31/10/2008	ZAAD On 12-December-08			Currency Future	6.6300	6.7706	6.6276	6.7706	7413.00
31/10/2008	ZAAD On 12-June-09	9.00	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	8.75	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	8.50	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	8.25	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	8.00	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	7.75	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	7.00	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	6.75	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	6.50	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	6.25	Call	Currency Future	459	499	459	499	0.00
31/10/2008	ZAAD On 12-June-09	7.50	Call	Currency Future	459	499	459	499	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
31/10/2008	ZAAD On 12-June-09	9.00	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	8.75	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	8.50	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	8.25	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	8.00	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	7.75	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	7.00	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	6.75	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	6.50	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	6.25	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-June-09	7.50	Put	Currency Future	999	907	999	907	0.00
31/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	6.50	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	216	244	216	244	0.00
31/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	788	673	788	673	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
31/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	6.50	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	788	673	788	673	0.00
31/10/2008	ZAAD On 12-June-09	7.25	Call	Currency Future	717	761	717	761	0.00
31/10/2008	ZAAD On 12-June-09	7.25	Put	Currency Future	506	419	506	419	0.00
31/10/2008	ZAAD On 12-December-08	6.75	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	9.25	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	9.00	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	8.75	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	8.50	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	8.25	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	7.75	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	7.50	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	7.25	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	7.00	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	8.00	Call	Currency Future	501	568	501	568	0.00
31/10/2008	ZAAD On 12-December-08	6.75	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	9.25	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	9.00	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	8.75	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	8.50	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	8.25	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	7.75	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	7.50	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	7.25	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	7.00	Put	Currency Future	274	197	274	197	0.00
31/10/2008	ZAAD On 12-December-08	8.00	Put	Currency Future	274	197	274	197	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
31/10/2008	ZAAD On 16-March-09	9.00	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	8.75	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	8.50	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	8.25	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	7.75	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	7.50	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	7.25	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	7.00	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	8.00	Call	Currency Future	478	511	478	511	0.00
31/10/2008	ZAAD On 16-March-09	9.00	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	8.75	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	8.50	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	8.25	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	7.75	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	7.50	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	7.25	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	7.00	Put	Currency Future	682	577	682	577	0.00
31/10/2008	ZAAD On 16-March-09	8.00	Put	Currency Future	682	577	682	577	0.00