



Derivatives Monthly Statistics Report

For May 2008

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2008 | \$ / R On 13-June-08 | | | Currency Future | 7.6900 | 7.6248 | 7.6908 | 7.6248 | 67,194.00 |
| 30/05/2008 | \$ / R On 15-September-08 | | | Currency Future | 7.8700 | 7.8180 | 7.8650 | 7.8180 | 88,777.00 |
| 30/05/2008 | \$ / R On 12-December-08 | | | Currency Future | 8.0600 | 8.0132 | 8.0633 | 8.0132 | 9,278.00 |
| 30/05/2008 | £ / R On 13-June-08 | | | Currency Future | 15.1500 | 15.0463 | 15.1452 | 15.0463 | 6,370.00 |
| 30/05/2008 | £ / R On 15-September-08 | | | Currency Future | 15.4200 | 15.3171 | 15.4170 | 15.3171 | 1,542.00 |
| 30/05/2008 | £ / R On 12-December-08 | | | Currency Future | 15.6900 | 15.5897 | 15.6931 | 15.5897 | 727.00 |
| 30/05/2008 | € / R On 13-June-08 | | | Currency Future | 11.9200 | 11.8320 | 11.9169 | 11.8320 | 15,165.00 |
| 30/05/2008 | € / R On 15-September-08 | | | Currency Future | 12.1600 | 12.0764 | 12.1622 | 12.0764 | 9,518.00 |
| 30/05/2008 | € / R On 12-December-08 | | | Currency Future | 12.4100 | 12.3219 | 12.4088 | 12.3219 | 5,272.00 |
| 30/05/2008 | ALBI On 05-February-09 | | | Index Future | 271.2400 | 271.1480 | 271.2400 | 271.1480 | 0.00 |
| 30/05/2008 | ALBI On 07-August-08 | | | Index Future | 250.6800 | 253.0720 | 250.6820 | 253.0720 | 0.00 |
| 30/05/2008 | ALBI On 06-November-08 | | | Index Future | 258.4500 | 260.9095 | 258.4450 | 260.9095 | 594.00 |
| 30/05/2008 | ALBI On 07-August-08 | 265.00 | Call | Index Future | 95 | 363 | 95 | 363 | 0.00 |
| 30/05/2008 | ALBI On 07-August-08 | 265.00 | Put | Index Future | 143275 | 119643 | 143275 | 119643 | 0.00 |
| 30/05/2008 | ALBI On 06-November-08 | 265.00 | Call | Index Future | 11234 | 18135 | 11234 | 18135 | 0.00 |
| 30/05/2008 | ALBI On 06-November-08 | 265.00 | Put | Index Future | 76784 | 59040 | 76784 | 59040 | 0.00 |
| 30/05/2008 | CRD1 On 05-February-09 | | | Index Future | 116.2200 | 117.0100 | 116.2150 | 117.0100 | 0.00 |
| 30/05/2008 | CRD1 On 07-August-08 | | | Index Future | 109.1000 | 109.8440 | 109.0980 | 109.8440 | 0.00 |
| 30/05/2008 | CRD1 On 06-November-08 | | | Index Future | 112.4800 | 113.2460 | 112.4770 | 113.2460 | 8.00 |
| 30/05/2008 | GOVI On 05-February-09 | | | jGovi | 269.9000 | 272.1835 | 269.9010 | 272.1835 | 0.00 |
| 30/05/2008 | GOVI On 07-August-08 | | | jGovi | 253.3700 | 255.5145 | 253.3730 | 255.5145 | 230.00 |
| 30/05/2008 | GOVI On 06-November-08 | | | jGovi | 261.2200 | 263.4275 | 261.2195 | 263.4275 | 60.00 |
| 30/05/2008 | GOVI On 07-August-08 | 274.00 | Call | jGovi | 2 | 11 | 2 | 11 | 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 |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2008 | GOVI On 07-August-08 | 274.00 | Put | jGovi | 206272 | 184866 | 206272 | 184866 | 0.00 |
| 30/05/2008 | GOVI On 06-November-08 | 274.00 | Call | jGovi | 2952 | 5161 | 2952 | 5161 | 0.00 |
| 30/05/2008 | GOVI On 06-November-08 | 274.00 | Put | jGovi | 130757 | 110886 | 130757 | 110886 | 0.00 |
| 30/05/2008 | ILBI On 05-February-09 | | | Index Future | 342.2900 | 342.0660 | 342.2900 | 342.0660 | 0.00 |
| 30/05/2008 | ILBI On 07-August-08 | | | Index Future | 321.5300 | 321.1555 | 321.5330 | 321.1555 | 1.00 |
| 30/05/2008 | ILBI On 06-November-08 | | | Index Future | 331.8900 | 331.6720 | 331.8870 | 331.6720 | 0.00 |
| 30/05/2008 | J153 On 31-August-10 | | | jSwap | 12.2200 | 12.2220 | 0.1020 | 0.1020 | 0.00 |
| 30/05/2008 | J157 On 15-September-15 | | | jSwap | 10.8100 | 10.8070 | 0.0791 | 0.0791 | 0.00 |
| 30/05/2008 | J186 On 21-December-26 | | | jSwap | 9.9700 | 9.9660 | 0.2144 | 0.2145 | 0.00 |
| 30/05/2008 | J201 On 22-December-14 | | | jSwap | 10.9700 | 10.9670 | 0.1722 | 0.1722 | 0.00 |
| 30/05/2008 | J203 On 15-September-17 | | | jSwap | 10.5300 | 10.5280 | 0.1796 | 0.1796 | 0.00 |
| 30/05/2008 | J204 On 21-December-18 | | | jSwap | 10.4100 | 10.4130 | 0.1934 | 0.1935 | 0.00 |
| 30/05/2008 | J207 On 15-January-20 | | | jSwap | 10.3000 | 10.2990 | 0.1593 | 0.1594 | 0.00 |
| 30/05/2008 | JBAR On 21-December-05 | | | jBar | 12.5800 | 12.5750 | 12.5750 | 12.5750 | 0.00 |
| 30/05/2008 | JFRA On 05-February-09 | | | jFra | 12.5400 | 12.5380 | 0.0303 | 0.0303 | 0.00 |
| 30/05/2008 | JFRA On 07-May-09 | | | jFra | 12.4100 | 12.4070 | 0.0300 | 0.0300 | 0.00 |
| 30/05/2008 | JFRA On 07-August-08 | | | jFra | 12.4700 | 12.4760 | 0.0302 | 0.0302 | 0.00 |
| 30/05/2008 | JFRA On 06-August-09 | | | jFra | 12.0700 | 12.0720 | 0.0292 | 0.0292 | 0.00 |
| 30/05/2008 | JFRA On 06-November-08 | | | jFra | 12.5600 | 12.5590 | 0.0304 | 0.0304 | 0.00 |
| 30/05/2008 | JFRA On 05-November-09 | | | jFra | 11.8300 | 11.8300 | 0.0287 | 0.0287 | 0.00 |
| 30/05/2008 | JFRA On 06-November-08 | | | jFra | 12.5600 | 0.0000 | 0.0304 | 0.0000 | 0.00 |
| 30/05/2008 | JFRA On 05-February-09 | | | jFra | 12.5400 | 0.0000 | 0.0303 | 0.0000 | 0.00 |
| 30/05/2008 | JFRA On 07-May-09 | | | jFra | 12.4100 | 0.0000 | 0.0300 | 0.0000 | 0.00 |
| 30/05/2008 | JN02 On 05-February-09 | | | jNote | 11.7200 | 11.7180 | 0.2052 | 0.2052 | 0.00 |
| 30/05/2008 | JN02 On 07-August-08 | | | jNote | 12.1100 | 12.1090 | 0.2113 | 0.2113 | 0.00 |
| 30/05/2008 | JN02 On 06-November-08 | | | jNote | 11.9300 | 11.9330 | 0.2085 | 0.2085 | 0.00 |
| 30/05/2008 | JN05 On 05-February-09 | | | jNote | 10.6900 | 10.6920 | 0.4059 | 0.4058 | 0.00 |
| 30/05/2008 | JN05 On 07-August-08 | | | jNote | 11.0300 | 11.0290 | 0.4139 | 0.4139 | 0.00 |
| 30/05/2008 | JN05 On 07-November-08 | | | jNote | 10.1700 | 10.2470 | 0.3732 | 0.3753 | 0.00 |
| 30/05/2008 | JN10 On 05-February-09 | | | jNote | 9.9500 | 9.9530 | 0.6149 | 0.6149 | 0.00 |
| 30/05/2008 | JN10 On 07-August-08 | | | jNote | 10.1900 | 10.1920 | 0.6213 | 0.6213 | 0.00 |
| 30/05/2008 | JN10 On 07-November-08 | | | jNote | 9.8000 | 9.8510 | 0.6034 | 0.6048 | 0.00 |
| 30/05/2008 | JROD On 30-May-08 | | | jRod | 11.0000 | 11.0010 | 11.1600 | 0.0000 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2008 | JROD On 30-June-08 | | | jRod | 11.3100 | 11.3100 | 0.0090 | 0.0085 | 0.00 |
| 30/05/2008 | JROD On 31-July-08 | | | jRod | 11.6900 | 11.6970 | 0.0099 | 0.0094 | 0.00 |
| 30/05/2008 | JROD On 29-August-08 | | | jRod | 12.1200 | 11.5560 | 0.0108 | 0.0177 | 0.00 |
| 30/05/2008 | JROD On 30-September-08 | | | jRod | 11.9300 | 11.9290 | 0.0200 | 0.0195 | 0.00 |
| 30/05/2008 | JROD On 31-October-08 | | | jRod | 12.2500 | 12.2530 | 0.0214 | 0.0209 | 0.00 |
| 30/05/2008 | JROD On 28-November-08 | | | jRod | 12.5400 | 12.0120 | 0.0224 | 0.0294 | 0.00 |
| 30/05/2008 | JROD On 31-December-08 | | | jRod | 12.2900 | 12.2940 | 0.0318 | 0.0313 | 0.00 |
| 30/05/2008 | OTH1 On 05-February-09 | | | Index Future | 253.5200 | 256.6650 | 253.5230 | 256.6650 | 0.00 |
| 30/05/2008 | OTH1 On 07-August-08 | | | Index Future | 238.0000 | 240.9460 | 237.9980 | 240.9460 | 0.00 |
| 30/05/2008 | OTH1 On 06-November-08 | | | Index Future | 245.3700 | 248.4080 | 245.3690 | 248.4080 | 12.00 |
| 30/05/2008 | R153 On 05-February-09 | | | Bond Future | 11.2500 | 11.0900 | 108.2644 | 108.4906 | 0.00 |
| 30/05/2008 | R153 On 07-August-08 | | | Bond Future | 11.4700 | 11.3100 | 108.5435 | 108.8347 | 8,254.00 |
| 30/05/2008 | R153 On 06-November-08 | | | Bond Future | 11.3100 | 11.1500 | 105.2289 | 105.4888 | 0.00 |
| 30/05/2008 | R153 On 05-February-09 | 10.00 | Call | Option on Bond Future | 1052 | 1137 | 1052 | 1137 | 0.00 |
| 30/05/2008 | R153 On 05-February-09 | 10.00 | Put | Option on Bond Future | 2837 | 2696 | 2837 | 2696 | 0.00 |
| 30/05/2008 | R153 On 07-August-08 | 8.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R153 On 07-August-08 | 8.50 | Put | Option on Bond Future | 5587 | 5296 | 5587 | 5296 | 0.00 |
| 30/05/2008 | R153 On 06-November-08 | 9.25 | Call | Option on Bond Future | 48 | 365 | 48 | 365 | 0.00 |
| 30/05/2008 | R153 On 06-November-08 | 9.25 | Put | Option on Bond Future | 3463 | 3520 | 3463 | 3520 | 0.00 |
| 30/05/2008 | R153 On 07-August-08 | 8.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R153 On 07-August-08 | 8.25 | Put | Option on Bond Future | 6075 | 5784 | 6075 | 5784 | 0.00 |
| 30/05/2008 | R157 On 05-February-09 | | | Bond Future | 9.8600 | 9.6750 | 122.8626 | 123.8212 | 2,500.00 |
| 30/05/2008 | R157 On 07-August-08 | | | Bond Future | 10.0600 | 9.8840 | 122.6260 | 123.6066 | 6,726.00 |
| 30/05/2008 | R157 On 06-November-08 | | | Bond Future | 9.9400 | 9.7610 | 119.4589 | 120.4416 | 0.00 |
| 30/05/2008 | R157 On 05-February-09 | 9.25 | Call | Option on Bond Future | 826 | 1120 | 826 | 1120 | 0.00 |
| 30/05/2008 | R157 On 05-February-09 | 9.25 | Put | Option on Bond Future | 4089 | 3424 | 4089 | 3424 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.75 | Call | Option on Bond Future | 760 | 1137 | 760 | 1137 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.75 | Put | Option on Bond Future | 2495 | 1891 | 2495 | 1891 | 0.00 |
| 30/05/2008 | R157 On 06-November-08 | 9.50 | Call | Option on Bond Future | 665 | 985 | 665 | 985 | 700.00 |
| 30/05/2008 | R157 On 06-November-08 | 9.50 | Put | Option on Bond Future | 3092 | 2430 | 3092 | 2430 | 1,000.00 |
| 30/05/2008 | R157 On 06-November-08 | 10.25 | Call | Option on Bond Future | 2536 | 3240 | 2536 | 3240 | 0.00 |
| 30/05/2008 | R157 On 06-November-08 | 10.25 | Put | Option on Bond Future | 874 | 596 | 874 | 596 | 700.00 |
| 30/05/2008 | R157 On 06-November-08 | 8.75 | Call | Option on Bond Future | 84 | 151 | 84 | 151 | 700.00 |

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|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2008 | R157 On 06-November-08 | 8.75 | Put | Option on Bond Future | 6792 | 5876 | 6792 | 5876 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.50 | Call | Option on Bond Future | 404 | 649 | 404 | 649 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.50 | Put | Option on Bond Future | 3562 | 2827 | 3562 | 2827 | 200.00 |
| 30/05/2008 | R157 On 07-August-08 | 10.25 | Call | Option on Bond Future | 2034 | 2698 | 2034 | 2698 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 10.25 | Put | Option on Bond Future | 987 | 671 | 987 | 671 | 1,000.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.75 | Call | Option on Bond Future | 23 | 51 | 23 | 51 | 1,500.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.75 | Put | Option on Bond Future | 7590 | 6637 | 7590 | 6637 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.00 | Call | Option on Bond Future | 74 | 143 | 74 | 143 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.00 | Put | Option on Bond Future | 6148 | 5237 | 6148 | 5237 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.25 | Call | Option on Bond Future | 193 | 336 | 193 | 336 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 9.25 | Put | Option on Bond Future | 4798 | 3960 | 4798 | 3960 | 500.00 |
| 30/05/2008 | R157 On 07-August-08 | 750.00 | Call | Option on Bond Future | 116215 | 117196 | 116215 | 117196 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 750.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.50 | Call | Option on Bond Future | 6 | 14 | 6 | 14 | 200.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.50 | Put | Option on Bond Future | 9090 | 8118 | 9090 | 8118 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.25 | Call | Option on Bond Future | 1 | 3 | 1 | 3 | 500.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.25 | Put | Option on Bond Future | 10627 | 9648 | 10627 | 9648 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 30/05/2008 | R157 On 07-August-08 | 8.00 | Put | Option on Bond Future | 12192 | 11212 | 12192 | 11212 | 0.00 |
| 30/05/2008 | R186 On 05-February-09 | | | Bond Future | 9.7200 | 9.5080 | 108.0153 | 109.8942 | 2,500.00 |
| 30/05/2008 | R186 On 07-August-08 | | | Bond Future | 9.8700 | 9.6610 | 106.7517 | 108.6147 | 2,410.00 |
| 30/05/2008 | R186 On 06-November-08 | | | Bond Future | 9.7800 | 9.5730 | 110.1102 | 111.9842 | 2,500.00 |
| 30/05/2008 | R186 On 05-February-09 | 9.25 | Call | Option on Bond Future | 432 | 891 | 432 | 891 | 0.00 |
| 30/05/2008 | R186 On 05-February-09 | 9.25 | Put | Option on Bond Future | 4690 | 3270 | 4690 | 3270 | 0.00 |
| 30/05/2008 | R186 On 07-August-08 | 7.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 30/05/2008 | R186 On 07-August-08 | 7.75 | Put | Option on Bond Future | 21417 | 19555 | 21417 | 19555 | 0.00 |
| 30/05/2008 | R186 On 06-November-08 | 8.50 | Call | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 30/05/2008 | R186 On 06-November-08 | 8.50 | Put | Option on Bond Future | 12293 | 10422 | 12293 | 10422 | 0.00 |
| 30/05/2008 | R196 On 05-February-09 | | | Bond Future | 11.2800 | 10.7540 | 104.4193 | 104.4461 | 0.00 |
| 30/05/2008 | R196 On 07-August-08 | | | Bond Future | 12.1200 | 11.2570 | 103.3761 | 103.8195 | 0.00 |
| 30/05/2008 | R196 On 06-November-08 | | | Bond Future | 11.7700 | 11.0700 | 101.4353 | 101.6400 | 0.00 |
| 30/05/2008 | R196 On 05-February-09 | 10.75 | Call | Option on Bond Future | 1714 | 1731 | 1714 | 1731 | 0.00 |
| 30/05/2008 | R196 On 05-February-09 | 10.75 | Put | Option on Bond Future | 1741 | 1731 | 1741 | 1731 | 0.00 |

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|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2008 | R196 On 07-August-08 | 8.75 | Call | Option on Bond Future | 284 | 402 | 284 | 402 | 0.00 |
| 30/05/2008 | R196 On 07-August-08 | 8.75 | Put | Option on Bond Future | 2043 | 1718 | 2043 | 1718 | 0.00 |
| 30/05/2008 | R196 On 06-November-08 | 8.75 | Call | Option on Bond Future | 947 | 1036 | 947 | 1036 | 0.00 |
| 30/05/2008 | R196 On 06-November-08 | 8.75 | Put | Option on Bond Future | 1838 | 1722 | 1838 | 1722 | 0.00 |
| 30/05/2008 | R201 On 05-February-09 | | | Bond Future | 9.9100 | 9.7210 | 96.1361 | 96.9436 | 0.00 |
| 30/05/2008 | R201 On 07-August-08 | | | Bond Future | 10.1400 | 9.9530 | 94.8221 | 95.6527 | 0.00 |
| 30/05/2008 | R201 On 06-November-08 | | | Bond Future | 10.0000 | 9.8190 | 97.7870 | 98.5752 | 1,000.00 |
| 30/05/2008 | R201 On 05-February-09 | 9.25 | Call | Option on Bond Future | 574 | 804 | 574 | 804 | 0.00 |
| 30/05/2008 | R201 On 05-February-09 | 9.25 | Put | Option on Bond Future | 3421 | 2843 | 3421 | 2843 | 0.00 |
| 30/05/2008 | R201 On 07-August-08 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R201 On 07-August-08 | 8.00 | Put | Option on Bond Future | 10085 | 9255 | 10085 | 9255 | 0.00 |
| 30/05/2008 | R201 On 06-November-08 | 8.75 | Call | Option on Bond Future | 63 | 113 | 63 | 113 | 0.00 |
| 30/05/2008 | R201 On 06-November-08 | 8.75 | Put | Option on Bond Future | 5678 | 4940 | 5678 | 4940 | 0.00 |
| 30/05/2008 | R203 On 05-February-09 | | | Bond Future | 9.8100 | 9.6270 | 94.4565 | 95.4320 | 0.00 |
| 30/05/2008 | R203 On 07-August-08 | | | Bond Future | 10.0000 | 9.8250 | 93.0539 | 94.0193 | 0.00 |
| 30/05/2008 | R203 On 06-November-08 | | | Bond Future | 9.8900 | 9.7110 | 91.7519 | 92.7379 | 0.00 |
| 30/05/2008 | R203 On 05-February-09 | 9.25 | Call | Option on Bond Future | 504 | 767 | 504 | 767 | 0.00 |
| 30/05/2008 | R203 On 05-February-09 | 9.25 | Put | Option on Bond Future | 3567 | 2855 | 3567 | 2855 | 0.00 |
| 30/05/2008 | R203 On 07-August-08 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R203 On 07-August-08 | 7.75 | Put | Option on Bond Future | 13517 | 12552 | 13517 | 12552 | 0.00 |
| 30/05/2008 | R203 On 06-November-08 | 8.50 | Call | Option on Bond Future | 6 | 16 | 6 | 16 | 0.00 |
| 30/05/2008 | R203 On 06-November-08 | 8.50 | Put | Option on Bond Future | 8002 | 7026 | 8002 | 7026 | 0.00 |
| 30/05/2008 | R204 On 05-February-09 | | | Bond Future | 9.8000 | 9.5940 | 89.8621 | 91.0825 | 0.00 |
| 30/05/2008 | R204 On 07-August-08 | | | Bond Future | 9.9900 | 9.7820 | 88.4424 | 89.6745 | 3,188.00 |
| 30/05/2008 | R204 On 06-November-08 | | | Bond Future | 9.8800 | 9.6740 | 91.2356 | 92.4638 | 0.00 |
| 30/05/2008 | R204 On 05-February-09 | 9.25 | Call | Option on Bond Future | 409 | 716 | 409 | 716 | 0.00 |
| 30/05/2008 | R204 On 05-February-09 | 9.25 | Put | Option on Bond Future | 3676 | 2764 | 3676 | 2764 | 0.00 |
| 30/05/2008 | R204 On 07-August-08 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R204 On 07-August-08 | 7.75 | Put | Option on Bond Future | 14437 | 13205 | 14437 | 13205 | 0.00 |
| 30/05/2008 | R204 On 06-November-08 | 8.50 | Call | Option on Bond Future | 3 | 12 | 3 | 12 | 0.00 |
| 30/05/2008 | R204 On 06-November-08 | 8.50 | Put | Option on Bond Future | 8532 | 7313 | 8532 | 7313 | 0.00 |
| 30/05/2008 | R206 On 05-February-09 | | | Bond Future | 9.9300 | 9.7180 | 91.2422 | 92.0026 | 0.00 |
| 30/05/2008 | R206 On 07-August-08 | | | Bond Future | 10.2000 | 10.0000 | 89.5201 | 90.2848 | 0.00 |

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|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2008 | R206 On 06-November-08 | | | Bond Future | 10.0500 | 9.8440 | 92.3041 | 93.0725 | 610.00 |
| 30/05/2008 | R206 On 05-February-09 | 9.25 | Call | Option on Bond Future | 598 | 829 | 598 | 829 | 0.00 |
| 30/05/2008 | R206 On 05-February-09 | 9.25 | Put | Option on Bond Future | 3081 | 2551 | 3081 | 2551 | 0.00 |
| 30/05/2008 | R206 On 07-August-08 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R206 On 07-August-08 | 8.00 | Put | Option on Bond Future | 8875 | 8111 | 8875 | 8111 | 0.00 |
| 30/05/2008 | R206 On 06-November-08 | 8.00 | Call | Option on Bond Future | 6 | 13 | 6 | 13 | 0.00 |
| 30/05/2008 | R206 On 06-November-08 | 8.00 | Put | Option on Bond Future | 8025 | 7263 | 8025 | 7263 | 0.00 |
| 30/05/2008 | R207 On 05-February-09 | | | Bond Future | 9.8000 | 9.5880 | 83.6475 | 84.8884 | 0.00 |
| 30/05/2008 | R207 On 07-August-08 | | | Bond Future | 9.9800 | 9.7650 | 82.2067 | 83.4518 | 0.00 |
| 30/05/2008 | R207 On 06-November-08 | | | Bond Future | 9.8700 | 9.6640 | 84.7996 | 86.0447 | 0.00 |
| 30/05/2008 | R207 On 05-February-09 | 9.25 | Call | Option on Bond Future | 336 | 628 | 336 | 628 | 0.00 |
| 30/05/2008 | R207 On 05-February-09 | 9.25 | Put | Option on Bond Future | 3626 | 2677 | 3626 | 2677 | 0.00 |
| 30/05/2008 | R207 On 07-August-08 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R207 On 07-August-08 | 8.00 | Put | Option on Bond Future | 12787 | 11542 | 12787 | 11542 | 0.00 |
| 30/05/2008 | R207 On 06-November-08 | 8.50 | Call | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 30/05/2008 | R207 On 06-November-08 | 8.50 | Put | Option on Bond Future | 8623 | 7383 | 8623 | 7383 | 0.00 |
| 30/05/2008 | R209 On 05-February-09 | | | Bond Future | 9.5500 | 9.3170 | 70.4842 | 72.1329 | 0.00 |
| 30/05/2008 | R209 On 07-August-08 | | | Bond Future | 9.6800 | 9.4460 | 69.4671 | 71.0801 | 6,986.00 |
| 30/05/2008 | R209 On 06-November-08 | | | Bond Future | 9.6000 | 9.3720 | 68.4752 | 70.1087 | 260.00 |
| 30/05/2008 | R209 On 05-February-09 | 9.00 | Call | Option on Bond Future | 125 | 377 | 125 | 377 | 0.00 |
| 30/05/2008 | R209 On 05-February-09 | 9.00 | Put | Option on Bond Future | 4159 | 2762 | 4159 | 2762 | 0.00 |
| 30/05/2008 | R209 On 07-August-08 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R209 On 07-August-08 | 7.75 | Put | Option on Bond Future | 15822 | 14209 | 15822 | 14209 | 0.00 |
| 30/05/2008 | R209 On 06-November-08 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/05/2008 | R209 On 06-November-08 | 7.75 | Put | Option on Bond Future | 15293 | 13660 | 15293 | 13660 | 0.00 |
| 30/05/2008 | TRT1 On 05-February-09 | | | Index Future | 266.3400 | 268.6140 | 266.3360 | 268.6140 | 0.00 |
| 30/05/2008 | TRT1 On 07-August-08 | | | Index Future | 250.0300 | 252.1640 | 250.0260 | 252.1640 | 0.00 |
| 30/05/2008 | TRT1 On 06-November-08 | | | Index Future | 257.7700 | 259.9730 | 257.7690 | 259.9730 | 400.00 |
| 30/05/2008 | ZAAD On 13-June-08 | | | Currency Future | 7.3100 | 7.2793 | 7.3065 | 7.2793 | 10.00 |
| 30/05/2008 | ZAAD On 15-September-08 | | | Currency Future | 7.4000 | 7.3709 | 7.3981 | 7.3709 | 0.00 |
| 30/05/2008 | ZAAD On 12-December-08 | | | Currency Future | 7.4900 | 7.4628 | 7.4921 | 7.4628 | 240.00 |