



# Derivatives Monthly Statistics Report

For April 2008

| Date       | Contract Details          | Strike | Call/<br>Put | Product         | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2008 | \$ / R On 13-June-08      |        |              | Currency Future | 7.6400    | 7.6675                        | 7.6449    | 7.6675                          | 65,966.00     |
| 30/04/2008 | \$ / R On 15-September-08 |        |              | Currency Future | 7.8200    | 7.8452                        | 7.8220    | 7.8452                          | 35,503.00     |
| 30/04/2008 | \$ / R On 12-December-08  |        |              | Currency Future | 8.0100    | 8.0283                        | 8.0088    | 8.0283                          | 8,550.00      |
| 30/04/2008 | £ / R On 13-June-08       |        |              | Currency Future | 15.1000   | 15.0638                       | 15.0973   | 15.0638                         | 6,299.00      |
| 30/04/2008 | £ / R On 15-September-08  |        |              | Currency Future | 15.3500   | 15.3127                       | 15.3500   | 15.3127                         | 611.00        |
| 30/04/2008 | £ / R On 12-December-08   |        |              | Currency Future | 15.6200   | 15.5749                       | 15.6239   | 15.5749                         | 500.00        |
| 30/04/2008 | € / R On 13-June-08       |        |              | Currency Future | 11.8800   | 11.9440                       | 11.8795   | 11.9440                         | 17,375.00     |
| 30/04/2008 | € / R On 15-September-08  |        |              | Currency Future | 12.1000   | 12.1659                       | 12.1008   | 12.1659                         | 8,477.00      |
| 30/04/2008 | € / R On 12-December-08   |        |              | Currency Future | 12.3400   | 12.3965                       | 12.3385   | 12.3965                         | 5,077.00      |
| 30/04/2008 | ALBI On 02-May-08         |        |              | Index Future    | 266.7200  | 252.2320                      | 266.7240  | 252.2320                        | 0.00          |
| 30/04/2008 | ALBI On 07-August-08      |        |              | Index Future    | 259.9400  | 259.8760                      | 259.9350  | 259.8760                        | 0.00          |
| 30/04/2008 | ALBI On 06-November-08    |        |              | Index Future    | 267.9400  | 267.9200                      | 267.9410  | 267.9200                        | 594.00        |
| 30/04/2008 | ALBI On 02-May-08         | 265.00 | Call         | Index Future    | 17398     | 0                             | 17398     | 0                               | 0.00          |
| 30/04/2008 | ALBI On 02-May-08         | 265.00 | Put          | Index Future    | 158       | 127680                        | 158       | 127680                          | 0.00          |
| 30/04/2008 | ALBI On 07-August-08      | 265.00 | Call         | Index Future    | 9103      | 9070                          | 9103      | 9070                            | 0.00          |
| 30/04/2008 | ALBI On 07-August-08      | 265.00 | Put          | Index Future    | 59753     | 60310                         | 59753     | 60310                           | 0.00          |
| 30/04/2008 | ALBI On 06-November-08    | 265.00 | Call         | Index Future    | 54833     | 54798                         | 54833     | 54798                           | 0.00          |
| 30/04/2008 | ALBI On 06-November-08    | 265.00 | Put          | Index Future    | 25423     | 25598                         | 25423     | 25598                           | 0.00          |
| 30/04/2008 | CRD1 On 02-May-08         |        |              | Index Future    | 109.2000  | 109.1330                      | 109.1990  | 109.1330                        | 0.00          |
| 30/04/2008 | CRD1 On 07-August-08      |        |              | Index Future    | 112.5100  | 112.4460                      | 112.5100  | 112.4460                        | 0.00          |
| 30/04/2008 | CRD1 On 06-November-08    |        |              | Index Future    | 115.8100  | 115.7450                      | 115.8100  | 115.7450                        | 8.00          |
| 30/04/2008 | GOVI On 02-May-08         |        |              | jGovi           | 253.4900  | 254.2040                      | 253.4855  | 254.2040                        | 0.00          |
| 30/04/2008 | GOVI On 07-August-08      |        |              | jGovi           | 261.1600  | 261.9080                      | 261.1590  | 261.9080                        | 149.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2008 | GOVI On 06-November-08  |        |              | jGovi        | 269.1500  | 269.9190                      | 269.1470  | 269.9190                        | 60.00         |
| 30/04/2008 | GOVI On 02-May-08       | 264.00 | Call         | jGovi        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | GOVI On 02-May-08       | 264.00 | Put          | jGovi        | 105145    | 97960                         | 105145    | 97960                           | 0.00          |
| 30/04/2008 | GOVI On 07-August-08    | 274.00 | Call         | jGovi        | 891       | 1207                          | 891       | 1207                            | 0.00          |
| 30/04/2008 | GOVI On 07-August-08    | 274.00 | Put          | jGovi        | 129301    | 122127                        | 129301    | 122127                          | 0.00          |
| 30/04/2008 | GOVI On 06-November-08  | 274.00 | Call         | jGovi        | 19516     | 22164                         | 19516     | 22164                           | 0.00          |
| 30/04/2008 | GOVI On 06-November-08  | 274.00 | Put          | jGovi        | 68046     | 62974                         | 68046     | 62974                           | 0.00          |
| 30/04/2008 | ILBI On 02-May-08       |        |              | Index Future | 311.6600  | 311.6950                      | 311.6570  | 311.6950                        | 0.00          |
| 30/04/2008 | J153 On 31-August-10    |        |              | jSwap        | 11.8900   | 11.8960                       | 0.0943    | 0.0945                          | 0.00          |
| 30/04/2008 | J157 On 15-September-15 |        |              | jSwap        | 10.6000   | 10.5970                       | 0.0686    | 0.0684                          | 0.00          |
| 30/04/2008 | J186 On 21-December-26  |        |              | jSwap        | 9.9000    | 9.8900                        | 0.2077    | 0.2072                          | 0.00          |
| 30/04/2008 | J201 On 22-December-14  |        |              | jSwap        | 10.7400   | 10.7380                       | 0.1608    | 0.1606                          | 0.00          |
| 30/04/2008 | J203 On 15-September-17 |        |              | jSwap        | 10.3800   | 10.3680                       | 0.1704    | 0.1701                          | 0.00          |
| 30/04/2008 | J204 On 21-December-18  |        |              | jSwap        | 10.3000   | 10.3000                       | 0.1853    | 0.1858                          | 0.00          |
| 30/04/2008 | J207 On 15-January-20   |        |              | jSwap        | 10.2000   | 10.2010                       | 0.1520    | 0.1524                          | 0.00          |
| 30/04/2008 | JBAR On 21-December-05  |        |              | jBar         | 11.8300   | 11.8250                       | 11.8250   | 11.8250                         | 0.00          |
| 30/04/2008 | JFRA On 05-February-09  |        |              | jFra         | 12.2600   | 12.2870                       | 0.0297    | 0.0297                          | 0.00          |
| 30/04/2008 | JFRA On 02-May-08       |        |              | jFra         | 11.9400   | 11.8580                       | 0.0308    | 0.0306                          | 0.00          |
| 30/04/2008 | JFRA On 07-May-09       |        |              | jFra         | 12.0300   | 12.0290                       | 0.0291    | 0.0291                          | 0.00          |
| 30/04/2008 | JFRA On 07-August-08    |        |              | jFra         | 12.3700   | 12.3460                       | 0.0299    | 0.0299                          | 0.00          |
| 30/04/2008 | JFRA On 06-August-09    |        |              | jFra         | 11.7100   | 11.7440                       | 0.0284    | 0.0285                          | 0.00          |
| 30/04/2008 | JFRA On 06-November-08  |        |              | jFra         | 12.3800   | 12.3680                       | 0.0299    | 0.0299                          | 0.00          |
| 30/04/2008 | JFRA On 05-November-09  |        |              | jFra         | 11.3800   | 11.4280                       | 0.0276    | 0.0277                          | 0.00          |
| 30/04/2008 | JN02 On 05-February-09  |        |              | jNote        | 11.3100   | 11.3060                       | 0.1988    | 0.1987                          | 0.00          |
| 30/04/2008 | JN02 On 02-May-08       |        |              | jNote        | 11.9100   | 11.9180                       | 0.2098    | 0.2099                          | 0.00          |
| 30/04/2008 | JN02 On 07-August-08    |        |              | jNote        | 11.7800   | 11.7930                       | 0.2062    | 0.2064                          | 0.00          |
| 30/04/2008 | JN02 On 06-November-08  |        |              | jNote        | 11.5600   | 11.5660                       | 0.2027    | 0.2028                          | 0.00          |
| 30/04/2008 | JN05 On 02-May-08       |        |              | jNote        | 10.8800   | 10.8760                       | 0.4111    | 0.4110                          | 0.00          |
| 30/04/2008 | JN05 On 07-August-08    |        |              | jNote        | 10.7500   | 10.7460                       | 0.4063    | 0.4062                          | 0.00          |
| 30/04/2008 | JN05 On 07-November-08  |        |              | jNote        | 11.2900   | 11.2930                       | 0.4028    | 0.4028                          | 0.00          |
| 30/04/2008 | JN10 On 02-May-08       |        |              | jNote        | 10.1600   | 10.1620                       | 0.6224    | 0.6225                          | 0.00          |
| 30/04/2008 | JN10 On 07-August-08    |        |              | jNote        | 10.0600   | 10.0670                       | 0.6185    | 0.6188                          | 0.00          |
| 30/04/2008 | JN10 On 07-November-08  |        |              | jNote        | 10.3400   | 10.3510                       | 0.6146    | 0.6151                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2008 | JROD On 30-April-08     |        |              | jRod                  | 10.8100   | 10.8110                       | 11.1500   | 0.0000                          | 0.00          |
| 30/04/2008 | JROD On 30-May-08       |        |              | jRod                  | 11.0700   | 11.0720                       | 0.0081    | 0.0079                          | 0.00          |
| 30/04/2008 | JROD On 30-June-08      |        |              | jRod                  | 11.4900   | 11.4720                       | 0.0091    | 0.0088                          | 0.00          |
| 30/04/2008 | JROD On 31-July-08      |        |              | jRod                  | 11.8800   | 11.3250                       | 0.0100    | 0.0166                          | 0.00          |
| 30/04/2008 | JROD On 29-August-08    |        |              | jRod                  | 11.6200   | 11.5830                       | 0.0181    | 0.0177                          | 0.00          |
| 30/04/2008 | JROD On 30-September-08 |        |              | jRod                  | 11.9300   | 11.8800                       | 0.0196    | 0.0191                          | 0.00          |
| 30/04/2008 | JROD On 31-October-08   |        |              | jRod                  | 12.1900   | 11.6780                       | 0.0207    | 0.0271                          | 0.00          |
| 30/04/2008 | JROD On 28-November-08  |        |              | jRod                  | 11.9400   | 11.8760                       | 0.0288    | 0.0281                          | 0.00          |
| 30/04/2008 | JROD On 31-December-08  |        |              | jRod                  | 12.1800   | 12.1080                       | 0.0305    | 0.0297                          | 0.00          |
| 30/04/2008 | M153 On 05-May-08       |        |              | Bond Future           | 10.3400   | 10.2900                       | 107.7672  | 107.8714                        | 0.00          |
| 30/04/2008 | M153 On 05-May-08       | 10.00  | Call         | Option on Bond Future | 41        | 73                            | 41        | 73                              | 0.00          |
| 30/04/2008 | M153 On 05-May-08       | 10.00  | Put          | Option on Bond Future | 753       | 680                           | 753       | 680                             | 0.00          |
| 30/04/2008 | M157 On 05-May-08       |        |              | Bond Future           | 9.5100    | 9.4590                        | 122.7222  | 123.0180                        | 0.00          |
| 30/04/2008 | M157 On 05-May-08       | 9.25   | Call         | Option on Bond Future | 4         | 20                            | 4         | 20                              | 0.00          |
| 30/04/2008 | M157 On 05-May-08       | 9.25   | Put          | Option on Bond Future | 1547      | 1266                          | 1547      | 1266                            | 0.00          |
| 30/04/2008 | M186 On 05-May-08       |        |              | Bond Future           | 9.3400    | 9.2990                        | 114.1254  | 114.5039                        | 0.00          |
| 30/04/2008 | M186 On 05-May-08       | 9.00   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | M186 On 05-May-08       | 9.00   | Put          | Option on Bond Future | 3272      | 2894                          | 3272      | 2894                            | 0.00          |
| 30/04/2008 | M204 On 05-May-08       |        |              | Bond Future           | 9.4400    | 9.3980                        | 93.5068   | 93.7549                         | 0.00          |
| 30/04/2008 | M204 On 05-May-08       | 9.25   | Call         | Option on Bond Future | 3         | 16                            | 3         | 16                              | 0.00          |
| 30/04/2008 | M204 On 05-May-08       | 9.25   | Put          | Option on Bond Future | 1177      | 942                           | 1177      | 942                             | 0.00          |
| 30/04/2008 | M209 On 05-May-08       |        |              | Bond Future           | 9.1700    | 9.1290                        | 71.4128   | 71.7147                         | 0.00          |
| 30/04/2008 | M209 On 05-May-08       | 9.00   | Call         | Option on Bond Future | 0         | 3                             | 0         | 3                               | 0.00          |
| 30/04/2008 | M209 On 05-May-08       | 9.00   | Put          | Option on Bond Future | 1291      | 992                           | 1291      | 992                             | 0.00          |
| 30/04/2008 | MLBI On 05-May-08       |        |              | Index Future          | 311.6600  | 252.2320                      | 311.6570  | 252.2320                        | 0.00          |
| 30/04/2008 | MOVI On 05-May-08       |        |              | jGovi                 | 253.4900  | 254.2040                      | 253.4855  | 254.2040                        | 0.00          |
| 30/04/2008 | OTH1 On 02-May-08       |        |              | Index Future          | 240.2000  | 240.9990                      | 240.2040  | 240.9990                        | 0.00          |
| 30/04/2008 | OTH1 On 07-August-08    |        |              | Index Future          | 247.4900  | 248.3140                      | 247.4870  | 248.3140                        | 0.00          |
| 30/04/2008 | OTH1 On 06-November-08  |        |              | Index Future          | 254.7500  | 255.5990                      | 254.7470  | 255.5990                        | 12.00         |
| 30/04/2008 | R153 On 02-May-08       |        |              | Bond Future           | 10.3400   | 10.2900                       | 107.7379  | 107.8422                        | 0.00          |
| 30/04/2008 | R153 On 07-August-08    |        |              | Bond Future           | 10.1400   | 10.0900                       | 110.9973  | 111.0910                        | 7,104.00      |
| 30/04/2008 | R153 On 06-November-08  |        |              | Bond Future           | 9.9800    | 9.9260                        | 107.4230  | 107.5064                        | 0.00          |
| 30/04/2008 | R153 On 02-May-08       | 9.00   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2008 | R153 On 02-May-08      | 9.00   | Put          | Option on Bond Future | 2843      | 2738                          | 2843      | 2738                            | 0.00          |
| 30/04/2008 | R153 On 07-August-08   | 8.50   | Call         | Option on Bond Future | 3         | 4                             | 3         | 4                               | 0.00          |
| 30/04/2008 | R153 On 07-August-08   | 8.50   | Put          | Option on Bond Future | 3137      | 3044                          | 3137      | 3044                            | 0.00          |
| 30/04/2008 | R153 On 06-November-08 | 9.25   | Call         | Option on Bond Future | 1020      | 1056                          | 1020      | 1056                            | 0.00          |
| 30/04/2008 | R153 On 06-November-08 | 9.25   | Put          | Option on Bond Future | 2241      | 2193                          | 2241      | 2193                            | 0.00          |
| 30/04/2008 | R153 On 07-August-08   | 8.25   | Call         | Option on Bond Future | 1         | 1                             | 1         | 1                               | 0.00          |
| 30/04/2008 | R153 On 07-August-08   | 8.25   | Put          | Option on Bond Future | 3622      | 3529                          | 3622      | 3529                            | 0.00          |
| 30/04/2008 | R157 On 02-May-08      |        |              | Bond Future           | 9.5100    | 9.4590                        | 122.6913  | 122.9871                        | 0.00          |
| 30/04/2008 | R157 On 07-August-08   |        |              | Bond Future           | 9.3900    | 9.3420                        | 126.4064  | 126.6958                        | 6,641.00      |
| 30/04/2008 | R157 On 06-November-08 |        |              | Bond Future           | 9.3000    | 9.2480                        | 123.0197  | 123.3025                        | 0.00          |
| 30/04/2008 | R157 On 02-May-08      | 8.75   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R157 On 02-May-08      | 8.75   | Put          | Option on Bond Future | 4596      | 4300                          | 4596      | 4300                            | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 9.25   | Call         | Option on Bond Future | 1422      | 1561                          | 1422      | 1561                            | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 9.25   | Put          | Option on Bond Future | 2247      | 2096                          | 2247      | 2096                            | 500.00        |
| 30/04/2008 | R157 On 06-November-08 | 8.75   | Call         | Option on Bond Future | 642       | 718                           | 642       | 718                             | 0.00          |
| 30/04/2008 | R157 On 06-November-08 | 8.75   | Put          | Option on Bond Future | 3789      | 3583                          | 3789      | 3583                            | 0.00          |
| 30/04/2008 | R157 On 02-May-08      | 8.50   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R157 On 02-May-08      | 8.50   | Put          | Option on Bond Future | 6161      | 5865                          | 6161      | 5865                            | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 9.00   | Call         | Option on Bond Future | 859       | 960                           | 859       | 960                             | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 9.00   | Put          | Option on Bond Future | 3153      | 2965                          | 3153      | 2965                            | 200.00        |
| 30/04/2008 | R157 On 07-August-08   | 8.75   | Call         | Option on Bond Future | 468       | 535                           | 468       | 535                             | 500.00        |
| 30/04/2008 | R157 On 07-August-08   | 8.75   | Put          | Option on Bond Future | 4255      | 4032                          | 4255      | 4032                            | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 750.00 | Call         | Option on Bond Future | 119995    | 120285                        | 119995    | 120285                          | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 750.00 | Put          | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 9.50   | Call         | Option on Bond Future | 2123      | 2298                          | 2123      | 2298                            | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 9.50   | Put          | Option on Bond Future | 1501      | 1386                          | 1501      | 1386                            | 200.00        |
| 30/04/2008 | R157 On 07-August-08   | 8.50   | Call         | Option on Bond Future | 225       | 264                           | 225       | 264                             | 200.00        |
| 30/04/2008 | R157 On 07-August-08   | 8.50   | Put          | Option on Bond Future | 5529      | 5279                          | 5529      | 5279                            | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 8.25   | Call         | Option on Bond Future | 94        | 113                           | 94        | 113                             | 500.00        |
| 30/04/2008 | R157 On 07-August-08   | 8.25   | Put          | Option on Bond Future | 6939      | 6669                          | 6939      | 6669                            | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 8.00   | Call         | Option on Bond Future | 33        | 41                            | 33        | 41                              | 0.00          |
| 30/04/2008 | R157 On 07-August-08   | 8.00   | Put          | Option on Bond Future | 8444      | 8163                          | 8444      | 8163                            | 0.00          |
| 30/04/2008 | R186 On 02-May-08      |        |              | Bond Future           | 9.3400    | 9.2990                        | 114.0969  | 114.4755                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2008 | R186 On 07-August-08   |        |              | Bond Future           | 9.2600    | 9.2170                        | 112.3454  | 112.7257                        | 2,410.00      |
| 30/04/2008 | R186 On 06-November-08 |        |              | Bond Future           | 9.1900    | 9.1490                        | 115.5455  | 115.9268                        | 0.00          |
| 30/04/2008 | R186 On 02-May-08      | 8.00   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R186 On 02-May-08      | 8.00   | Put          | Option on Bond Future | 13841     | 13463                         | 13841     | 13463                           | 0.00          |
| 30/04/2008 | R186 On 07-August-08   | 7.75   | Call         | Option on Bond Future | 34        | 41                            | 34        | 41                              | 0.00          |
| 30/04/2008 | R186 On 07-August-08   | 7.75   | Put          | Option on Bond Future | 15857     | 15484                         | 15857     | 15484                           | 0.00          |
| 30/04/2008 | R186 On 06-November-08 | 8.50   | Call         | Option on Bond Future | 100       | 125                           | 100       | 125                             | 0.00          |
| 30/04/2008 | R186 On 06-November-08 | 8.50   | Put          | Option on Bond Future | 6957      | 6601                          | 6957      | 6601                            | 0.00          |
| 30/04/2008 | R196 On 02-May-08      |        |              | Bond Future           | 11.3900   | 11.9220                       | 100.7824  | 100.3817                        | 0.00          |
| 30/04/2008 | R196 On 07-August-08   |        |              | Bond Future           | 10.9800   | 11.7060                       | 103.9659  | 103.5873                        | 0.00          |
| 30/04/2008 | R196 On 06-November-08 |        |              | Bond Future           | 10.7100   | 11.3050                       | 101.7470  | 101.5709                        | 0.00          |
| 30/04/2008 | R196 On 02-May-08      | 9.00   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R196 On 02-May-08      | 9.00   | Put          | Option on Bond Future | 1825      | 2225                          | 1825      | 2225                            | 0.00          |
| 30/04/2008 | R196 On 07-August-08   | 8.75   | Call         | Option on Bond Future | 600       | 486                           | 600       | 486                             | 0.00          |
| 30/04/2008 | R196 On 07-August-08   | 8.75   | Put          | Option on Bond Future | 1770      | 2034                          | 1770      | 2034                            | 0.00          |
| 30/04/2008 | R196 On 06-November-08 | 8.75   | Call         | Option on Bond Future | 1197      | 1124                          | 1197      | 1124                            | 0.00          |
| 30/04/2008 | R196 On 06-November-08 | 8.75   | Put          | Option on Bond Future | 1776      | 1879                          | 1776      | 1879                            | 0.00          |
| 30/04/2008 | R201 On 02-May-08      |        |              | Bond Future           | 9.5500    | 9.4980                        | 99.4287   | 99.6645                         | 0.00          |
| 30/04/2008 | R201 On 07-August-08   |        |              | Bond Future           | 9.4300    | 9.3760                        | 98.0441   | 98.2749                         | 0.00          |
| 30/04/2008 | R201 On 06-November-08 |        |              | Bond Future           | 9.3200    | 9.2710                        | 100.7869  | 101.0125                        | 0.00          |
| 30/04/2008 | R201 On 02-May-08      | 8.50   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R201 On 02-May-08      | 8.50   | Put          | Option on Bond Future | 5100      | 4864                          | 5100      | 4864                            | 0.00          |
| 30/04/2008 | R201 On 07-August-08   | 8.00   | Call         | Option on Bond Future | 20        | 25                            | 20        | 25                              | 0.00          |
| 30/04/2008 | R201 On 07-August-08   | 8.00   | Put          | Option on Bond Future | 6883      | 6658                          | 6883      | 6658                            | 0.00          |
| 30/04/2008 | R201 On 06-November-08 | 8.75   | Call         | Option on Bond Future | 517       | 578                           | 517       | 578                             | 0.00          |
| 30/04/2008 | R201 On 06-November-08 | 8.75   | Put          | Option on Bond Future | 3133      | 2968                          | 3133      | 2968                            | 0.00          |
| 30/04/2008 | R203 On 02-May-08      |        |              | Bond Future           | 9.4600    | 9.4080                        | 93.7764   | 94.0680                         | 0.00          |
| 30/04/2008 | R203 On 07-August-08   |        |              | Bond Future           | 9.3500    | 9.2970                        | 96.7267   | 97.0159                         | 0.00          |
| 30/04/2008 | R203 On 06-November-08 |        |              | Bond Future           | 9.2600    | 9.2070                        | 95.2878   | 95.5742                         | 0.00          |
| 30/04/2008 | R203 On 02-May-08      | 8.25   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R203 On 02-May-08      | 8.25   | Put          | Option on Bond Future | 7395      | 7103                          | 7395      | 7103                            | 0.00          |
| 30/04/2008 | R203 On 07-August-08   | 7.75   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R203 On 07-August-08   | 7.75   | Put          | Option on Bond Future | 9844      | 9555                          | 9844      | 9555                            | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2008 | R203 On 06-November-08 | 8.50   | Call         | Option on Bond Future | 171       | 206                           | 171       | 206                             | 0.00          |
| 30/04/2008 | R203 On 06-November-08 | 8.50   | Put          | Option on Bond Future | 4632      | 4380                          | 4632      | 4380                            | 0.00          |
| 30/04/2008 | R204 On 02-May-08      |        |              | Bond Future           | 9.4400    | 9.3980                        | 93.4833   | 93.7314                         | 0.00          |
| 30/04/2008 | R204 On 07-August-08   |        |              | Bond Future           | 9.3400    | 9.2990                        | 92.3508   | 92.5977                         | 3,179.00      |
| 30/04/2008 | R204 On 06-November-08 |        |              | Bond Future           | 9.2500    | 9.2140                        | 94.9893   | 95.2347                         | 0.00          |
| 30/04/2008 | R204 On 02-May-08      | 8.25   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R204 On 02-May-08      | 8.25   | Put          | Option on Bond Future | 7772      | 7524                          | 7772      | 7524                            | 0.00          |
| 30/04/2008 | R204 On 07-August-08   | 7.75   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R204 On 07-August-08   | 7.75   | Put          | Option on Bond Future | 10529     | 10282                         | 10529     | 10282                           | 0.00          |
| 30/04/2008 | R204 On 06-November-08 | 8.50   | Call         | Option on Bond Future | 141       | 166                           | 141       | 166                             | 0.00          |
| 30/04/2008 | R204 On 06-November-08 | 8.50   | Put          | Option on Bond Future | 4916      | 4696                          | 4916      | 4696                            | 0.00          |
| 30/04/2008 | R206 On 02-May-08      |        |              | Bond Future           | 9.5800    | 9.5280                        | 93.3528   | 93.5565                         | 0.00          |
| 30/04/2008 | R206 On 07-August-08   |        |              | Bond Future           | 9.4300    | 9.3800                        | 92.5093   | 92.7076                         | 0.00          |
| 30/04/2008 | R206 On 06-November-08 |        |              | Bond Future           | 9.3000    | 9.2470                        | 95.1524   | 95.3455                         | 610.00        |
| 30/04/2008 | R206 On 02-May-08      | 8.25   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R206 On 02-May-08      | 8.25   | Put          | Option on Bond Future | 5606      | 5402                          | 5606      | 5402                            | 0.00          |
| 30/04/2008 | R206 On 07-August-08   | 8.00   | Call         | Option on Bond Future | 7         | 10                            | 7         | 10                              | 0.00          |
| 30/04/2008 | R206 On 07-August-08   | 8.00   | Put          | Option on Bond Future | 5894      | 5698                          | 5894      | 5698                            | 0.00          |
| 30/04/2008 | R206 On 06-November-08 | 8.00   | Call         | Option on Bond Future | 111       | 128                           | 111       | 128                             | 0.00          |
| 30/04/2008 | R206 On 06-November-08 | 8.00   | Put          | Option on Bond Future | 5282      | 5105                          | 5282      | 5105                            | 0.00          |
| 30/04/2008 | R207 On 02-May-08      |        |              | Bond Future           | 9.4500    | 9.3990                        | 86.8678   | 87.1808                         | 0.00          |
| 30/04/2008 | R207 On 07-August-08   |        |              | Bond Future           | 9.3600    | 9.3070                        | 85.9450   | 86.2574                         | 0.00          |
| 30/04/2008 | R207 On 06-November-08 |        |              | Bond Future           | 9.2800    | 9.2280                        | 88.3997   | 88.7112                         | 0.00          |
| 30/04/2008 | R207 On 02-May-08      | 8.25   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R207 On 02-May-08      | 8.25   | Put          | Option on Bond Future | 7956      | 7643                          | 7956      | 7643                            | 0.00          |
| 30/04/2008 | R207 On 07-August-08   | 8.00   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R207 On 07-August-08   | 8.00   | Put          | Option on Bond Future | 9049      | 8737                          | 9049      | 8737                            | 0.00          |
| 30/04/2008 | R207 On 06-November-08 | 8.50   | Call         | Option on Bond Future | 89        | 113                           | 89        | 113                             | 0.00          |
| 30/04/2008 | R207 On 06-November-08 | 8.50   | Put          | Option on Bond Future | 5111      | 4823                          | 5111      | 4823                            | 0.00          |
| 30/04/2008 | R209 On 02-May-08      |        |              | Bond Future           | 9.1700    | 9.1290                        | 71.3953   | 71.6973                         | 0.00          |
| 30/04/2008 | R209 On 07-August-08   |        |              | Bond Future           | 9.1000    | 9.0600                        | 73.6339   | 73.9394                         | 8,651.00      |
| 30/04/2008 | R209 On 06-November-08 |        |              | Bond Future           | 9.0400    | 9.0030                        | 72.5640   | 72.8725                         | 260.00        |
| 30/04/2008 | R209 On 02-May-08      | 7.75   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2008 | R209 On 02-May-08      | 7.75   | Put          | Option on Bond Future | 12192     | 11890                         | 12192     | 11890                           | 0.00          |
| 30/04/2008 | R209 On 07-August-08   | 7.75   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R209 On 07-August-08   | 7.75   | Put          | Option on Bond Future | 11655     | 11350                         | 11655     | 11350                           | 0.00          |
| 30/04/2008 | R209 On 06-November-08 | 7.75   | Call         | Option on Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/04/2008 | R209 On 06-November-08 | 7.75   | Put          | Option on Bond Future | 11204     | 10896                         | 11204     | 10896                           | 0.00          |
| 30/04/2008 | TRT1 On 02-May-08      |        |              | Index Future          | 250.4800  | 251.1880                      | 250.4830  | 251.1880                        | 0.00          |
| 30/04/2008 | TRT1 On 07-August-08   |        |              | Index Future          | 258.0800  | 258.8130                      | 258.0770  | 258.8130                        | 0.00          |
| 30/04/2008 | TRT1 On 06-November-08 |        |              | Index Future          | 265.6500  | 266.4060                      | 265.6480  | 266.4060                        | 400.00        |