



Derivatives Monthly Statistics Report

For June 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2008	\$ / R On 16-March-09			Currency Future	8.3900	8.4784	8.3857	8.4784	1,272.00
30/06/2008	\$ / R On 15-September-08			Currency Future	7.9900	8.0813	7.9904	8.0813	127,456.00
30/06/2008	\$ / R On 12-December-08			Currency Future	8.1900	8.2797	8.1866	8.2797	44,384.00
30/06/2008	£ / R On 16-March-09			Currency Future	16.3600	16.5684	16.3637	16.5684	0.00
30/06/2008	£ / R On 15-September-08			Currency Future	15.8100	16.0075	15.8093	16.0075	2,005.00
30/06/2008	£ / R On 12-December-08			Currency Future	16.0800	16.2875	16.0847	16.2875	1,909.00
30/06/2008	€ / R On 16-March-09			Currency Future	13.0400	13.1819	13.0392	13.1819	200.00
30/06/2008	€ / R On 15-September-08			Currency Future	12.5400	12.6782	12.5404	12.6782	16,095.00
30/06/2008	€ / R On 12-December-08			Currency Future	12.7900	12.9297	12.7882	12.9297	8,718.00
30/06/2008	ALBI On 05-February-09			Index Future	259.9200	260.1530	259.9180	260.1530	0.00
30/06/2008	ALBI On 07-August-08			Index Future	244.1100	244.2340	244.1090	244.2340	0.00
30/06/2008	ALBI On 06-November-08			Index Future	251.5200	251.6460	251.5170	251.6460	594.00
30/06/2008	ALBI On 07-August-08	265.00	Call	Index Future	0	0	0	0	0.00
30/06/2008	ALBI On 07-August-08	265.00	Put	Index Future	208910	207660	208910	207660	0.00
30/06/2008	ALBI On 06-November-08	265.00	Call	Index Future	1220	1353	1220	1353	0.00
30/06/2008	ALBI On 06-November-08	265.00	Put	Index Future	136050	134893	136050	134893	0.00
30/06/2008	CRD1 On 05-February-09			Index Future	113.9500	114.0500	113.9530	114.0500	0.00
30/06/2008	CRD1 On 07-August-08			Index Future	107.0400	107.1310	107.0410	107.1310	0.00
30/06/2008	CRD1 On 06-November-08			Index Future	110.2900	110.3820	110.2900	110.3820	8.00
30/06/2008	GOVI On 05-February-09			jGovi	262.8600	262.9680	262.8585	262.9680	0.00
30/06/2008	GOVI On 07-August-08			jGovi	246.9100	247.0150	246.9130	247.0150	366.00
30/06/2008	GOVI On 06-November-08			jGovi	254.4100	254.5110	254.4070	254.5110	60.00
30/06/2008	GOVI On 07-August-08	274.00	Call	jGovi	0	0	0	0	0.00

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30/06/2008	GOVI On 07-August-08	274.00	Put	jGovi	270870	269850	270870	269850	0.00
30/06/2008	GOVI On 06-November-08	274.00	Call	jGovi	159	183	159	183	0.00
30/06/2008	GOVI On 06-November-08	274.00	Put	jGovi	196089	195073	196089	195073	0.00
30/06/2008	ILBI On 05-February-09			Index Future	355.2100	352.9470	355.2060	352.9470	0.00
30/06/2008	ILBI On 07-August-08			Index Future	309.7700	329.0770	309.7680	329.0770	1.00
30/06/2008	ILBI On 06-November-08			Index Future	344.1400	341.9680	344.1420	341.9680	0.00
30/06/2008	J153 On 31-August-10			jSwap	12.6700	12.6540	0.1124	0.1120	0.00
30/06/2008	J157 On 15-September-15			jSwap	11.8200	11.7570	0.1286	0.1254	0.00
30/06/2008	J186 On 21-December-26			jSwap	10.9900	10.9570	0.2688	0.2669	0.00
30/06/2008	J201 On 22-December-14			jSwap	11.9200	11.8680	0.1947	0.1923	0.00
30/06/2008	J203 On 15-September-17			jSwap	11.6400	11.5590	0.2392	0.2348	0.00
30/06/2008	J204 On 21-December-18			jSwap	11.5300	11.4510	0.2389	0.2348	0.00
30/06/2008	J207 On 15-January-20			jSwap	11.4400	11.3770	0.2301	0.2262	0.00
30/06/2008	JBAR On 21-December-05			jBar	12.3800	12.3710	12.3750	12.3710	0.00
30/06/2008	JFRA On 05-February-09			jFra	12.9000	12.8840	0.0312	0.0311	0.00
30/06/2008	JFRA On 07-May-09			jFra	12.8100	12.7620	0.0309	0.0308	0.00
30/06/2008	JFRA On 07-August-08			jFra	12.5400	12.5600	0.0303	0.0304	0.00
30/06/2008	JFRA On 06-August-09			jFra	12.7500	12.7500	0.0308	0.0308	0.00
30/06/2008	JFRA On 06-November-08			jFra	12.9000	12.8860	0.0312	0.0311	0.00
30/06/2008	JFRA On 05-November-09			jFra	12.5500	12.5280	0.0304	0.0303	0.00
30/06/2008	JFRA On 06-November-08			jFra	12.9000	0.0000	0.0312	0.0000	0.00
30/06/2008	JFRA On 05-February-09			jFra	12.9000	0.0000	0.0312	0.0000	0.00
30/06/2008	JFRA On 07-May-09			jFra	12.8100	0.0000	0.0309	0.0000	0.00
30/06/2008	JN02 On 05-February-09			jNote	12.4500	12.4330	0.2166	0.2163	0.00
30/06/2008	JN02 On 07-August-08			jNote	12.6400	12.6210	0.2196	0.2193	0.00
30/06/2008	JN02 On 06-November-08			jNote	12.5800	12.5630	0.2186	0.2183	0.00
30/06/2008	JN05 On 05-February-09			jNote	11.7400	11.6950	0.4363	0.4350	0.00
30/06/2008	JN05 On 07-August-08			jNote	11.9400	11.9020	0.4405	0.4394	0.00
30/06/2008	JN05 On 07-November-08			jNote	11.3700	11.2630	0.4067	0.4037	0.00
30/06/2008	JN10 On 05-February-09			jNote	11.2200	11.1400	0.6613	0.6580	0.00
30/06/2008	JN10 On 07-August-08			jNote	11.3800	11.3090	0.6652	0.6623	0.00
30/06/2008	JN10 On 07-November-08			jNote	10.8700	10.7890	0.6399	0.6373	0.00
30/06/2008	JROD On 30-June-08			jRod	11.2900	11.2940	11.6700	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
30/06/2008	JROD On 31-July-08			jRod	11.6200	11.6270	0.0093	0.0100	0.00
30/06/2008	JROD On 29-August-08			jRod	11.9800	11.9970	0.0100	0.0107	0.00
30/06/2008	JROD On 30-September-08			jRod	12.3800	11.8360	0.0110	0.0198	0.00
30/06/2008	JROD On 31-October-08			jRod	12.1400	12.1400	0.0206	0.0212	0.00
30/06/2008	JROD On 28-November-08			jRod	12.4200	12.4130	0.0215	0.0221	0.00
30/06/2008	JROD On 31-December-08			jRod	12.7000	12.2080	0.0229	0.0316	0.00
30/06/2008	OTH1 On 05-February-09			Index Future	244.8700	245.1300	244.8670	245.1300	0.00
30/06/2008	OTH1 On 07-August-08			Index Future	230.0100	230.2590	230.0130	230.2590	0.00
30/06/2008	OTH1 On 06-November-08			Index Future	236.9900	237.2470	236.9940	237.2470	12.00
30/06/2008	R153 On 05-February-09			Bond Future	11.4100	11.3600	108.0389	108.1093	0.00
30/06/2008	R153 On 07-August-08			Bond Future	11.7200	11.7000	108.0908	108.1269	7,457.00
30/06/2008	R153 On 06-November-08			Bond Future	11.6600	11.6100	104.6634	104.7440	0.00
30/06/2008	R153 On 05-February-09	10.00	Call	Option on Bond Future	870	904	870	904	0.00
30/06/2008	R153 On 05-February-09	10.00	Put	Option on Bond Future	2881	2844	2881	2844	0.00
30/06/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	6040	6004	6040	6004	0.00
30/06/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	13	15	13	15	0.00
30/06/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	3993	3915	3993	3915	0.00
30/06/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	6528	6492	6528	6492	0.00
30/06/2008	R157 On 05-February-09			Bond Future	10.4900	10.4500	119.5615	119.7658	5,000.00
30/06/2008	R157 On 07-August-08			Bond Future	10.6800	10.6500	119.2566	119.4167	6,773.00
30/06/2008	R157 On 06-November-08			Bond Future	10.6200	10.5700	115.8479	116.1088	2,550.00
30/06/2008	R157 On 05-February-09	9.25	Call	Option on Bond Future	184	208	184	208	0.00
30/06/2008	R157 On 05-February-09	9.25	Put	Option on Bond Future	6748	6568	6748	6568	0.00
30/06/2008	R157 On 07-August-08	10.25	Call	Option on Bond Future	281	343	281	343	0.00
30/06/2008	R157 On 07-August-08	10.25	Put	Option on Bond Future	2604	2506	2604	2506	1,000.00
30/06/2008	R157 On 06-November-08	10.25	Call	Option on Bond Future	623	717	623	717	0.00
30/06/2008	R157 On 06-November-08	10.25	Put	Option on Bond Future	2573	2406	2573	2406	700.00
30/06/2008	R157 On 07-August-08	9.75	Call	Option on Bond Future	30	43	30	43	0.00
30/06/2008	R157 On 07-August-08	9.75	Put	Option on Bond Future	5134	4987	5134	4987	0.00
30/06/2008	R157 On 06-November-08	9.50	Call	Option on Bond Future	63	80	63	80	700.00
30/06/2008	R157 On 06-November-08	9.50	Put	Option on Bond Future	6101	5857	6101	5857	1,000.00

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30/06/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	2	3	2	3	700.00
30/06/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	10322	10062	10322	10062	0.00
30/06/2008	R157 On 07-August-08	9.50	Call	Option on Bond Future	7	11	7	11	0.00
30/06/2008	R157 On 07-August-08	9.50	Put	Option on Bond Future	6535	6379	6535	6379	200.00
30/06/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	0	0	0	0	1,500.00
30/06/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	10937	10777	10937	10777	0.00
30/06/2008	R157 On 07-August-08	9.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R157 On 07-August-08	9.00	Put	Option on Bond Future	9444	9284	9444	9284	0.00
30/06/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	1	2	1	2	0.00
30/06/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	7975	7817	7975	7817	500.00
30/06/2008	R157 On 07-August-08	750.00	Call	Option on Bond Future	112846	113006	112846	113006	0.00
30/06/2008	R157 On 07-August-08	750.00	Put	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R157 On 07-August-08	8.50	Call	Option on Bond Future	0	0	0	0	200.00
30/06/2008	R157 On 07-August-08	8.50	Put	Option on Bond Future	12454	12294	12454	12294	0.00
30/06/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	0	0	0	0	500.00
30/06/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	13995	13835	13995	13835	0.00
30/06/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	15561	15401	15561	15401	0.00
30/06/2008	R186 On 05-February-09			Bond Future	10.3000	10.2600	103.0634	103.3922	2,500.00
30/06/2008	R186 On 07-August-08			Bond Future	10.4500	10.4200	101.8694	102.1136	2,514.00
30/06/2008	R186 On 06-November-08			Bond Future	10.3900	10.3500	104.9693	105.2959	2,500.00
30/06/2008	R186 On 05-February-09	9.25	Call	Option on Bond Future	20	27	20	27	0.00
30/06/2008	R186 On 05-February-09	9.25	Put	Option on Bond Future	9230	8907	9230	8907	0.00
30/06/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	26300	26055	26300	26055	0.00
30/06/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	17433	17106	17433	17106	0.00
30/06/2008	R196 On 05-February-09			Bond Future	11.7700	11.7100	104.3940	104.3971	0.00
30/06/2008	R196 On 07-August-08			Bond Future	12.3100	12.2490	103.2770	103.3078	0.00
30/06/2008	R196 On 06-November-08			Bond Future	12.1200	12.0400	101.3318	101.3557	0.00
30/06/2008	R196 On 05-February-09	10.75	Call	Option on Bond Future	1591	1604	1591	1604	0.00
30/06/2008	R196 On 05-February-09	10.75	Put	Option on Bond Future	1643	1653	1643	1653	0.00
30/06/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	114	133	114	133	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
30/06/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1973	1961	1973	1961	0.00
30/06/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	775	797	775	797	0.00
30/06/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1769	1768	1769	1768	0.00
30/06/2008	R201 On 05-February-09			Bond Future	10.5700	10.5200	93.4008	93.6048	0.00
30/06/2008	R201 On 07-August-08			Bond Future	10.7800	10.7400	92.0484	92.2187	0.00
30/06/2008	R201 On 06-November-08			Bond Future	10.7000	10.6600	94.8151	94.9817	1,000.00
30/06/2008	R201 On 05-February-09	9.25	Call	Option on Bond Future	111	129	111	129	0.00
30/06/2008	R201 On 05-February-09	9.25	Put	Option on Bond Future	5692	5507	5692	5507	0.00
30/06/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	12859	12689	12859	12689	0.00
30/06/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	2	2	2	2	0.00
30/06/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	8589	8423	8589	8423	0.00
30/06/2008	R203 On 05-February-09			Bond Future	10.4900	10.4600	90.8750	91.0284	0.00
30/06/2008	R203 On 07-August-08			Bond Future	10.6800	10.6500	89.4282	89.5840	0.00
30/06/2008	R203 On 06-November-08			Bond Future	10.6100	10.5700	87.9492	88.1552	0.00
30/06/2008	R203 On 05-February-09	9.25	Call	Option on Bond Future	50	58	50	58	0.00
30/06/2008	R203 On 05-February-09	9.25	Put	Option on Bond Future	6694	6549	6694	6549	0.00
30/06/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	17143	16987	17143	16987	0.00
30/06/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	11799	11593	11799	11593	0.00
30/06/2008	R204 On 05-February-09			Bond Future	10.4700	10.4300	86.1341	86.3521	0.00
30/06/2008	R204 On 07-August-08			Bond Future	10.6400	10.6100	84.7823	84.9472	3,188.00
30/06/2008	R204 On 06-November-08			Bond Future	10.5700	10.5400	87.3769	87.5409	0.00
30/06/2008	R204 On 05-February-09	9.25	Call	Option on Bond Future	29	35	29	35	0.00
30/06/2008	R204 On 05-February-09	9.25	Put	Option on Bond Future	7024	6813	7024	6813	0.00
30/06/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	18097	17932	18097	17932	0.00
30/06/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	12388	12224	12388	12224	0.00
30/06/2008	R206 On 05-February-09			Bond Future	10.6100	10.5600	88.8257	89.0001	0.00
30/06/2008	R206 On 07-August-08			Bond Future	10.8700	10.8400	87.0160	87.1263	0.00
30/06/2008	R206 On 06-November-08			Bond Future	10.7700	10.7300	89.6806	89.8238	610.00

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30/06/2008	R206 On 05-February-09	9.25	Call	Option on Bond Future	135	154	135	154	0.00
30/06/2008	R206 On 05-February-09	9.25	Put	Option on Bond Future	5035	4880	5035	4880	0.00
30/06/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	11379	11269	11379	11269	0.00
30/06/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	10642	10499	10642	10499	0.00
30/06/2008	R207 On 05-February-09			Bond Future	10.4800	10.4400	79.7825	80.0024	0.00
30/06/2008	R207 On 07-August-08			Bond Future	10.6400	10.6100	78.4271	78.5924	0.00
30/06/2008	R207 On 06-November-08			Bond Future	10.5800	10.5400	80.7919	81.0119	0.00
30/06/2008	R207 On 05-February-09	9.25	Call	Option on Bond Future	15	20	15	20	0.00
30/06/2008	R207 On 05-February-09	9.25	Put	Option on Bond Future	7171	6955	7171	6955	0.00
30/06/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	16567	16402	16567	16402	0.00
30/06/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	12629	12409	12629	12409	0.00
30/06/2008	R209 On 05-February-09			Bond Future	10.0800	10.0400	66.9078	67.1649	0.00
30/06/2008	R209 On 07-August-08			Bond Future	10.2100	10.1800	65.9625	66.1510	6,986.00
30/06/2008	R209 On 06-November-08			Bond Future	10.1600	10.1200	64.7738	65.0275	260.00
30/06/2008	R209 On 05-February-09	9.00	Call	Option on Bond Future	2	3	2	3	0.00
30/06/2008	R209 On 05-February-09	9.00	Put	Option on Bond Future	7612	7356	7612	7356	0.00
30/06/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	19327	19138	19327	19138	0.00
30/06/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/06/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	18995	18741	18995	18741	0.00
30/06/2008	TRT1 On 05-February-09			Index Future	259.3400	259.4540	259.3400	259.4540	0.00
30/06/2008	TRT1 On 07-August-08			Index Future	243.6100	243.7140	243.6090	243.7140	0.00
30/06/2008	TRT1 On 06-November-08			Index Future	251.0000	251.1100	251.0020	251.1100	400.00
30/06/2008	ZAAD On 16-March-09			Currency Future	7.7800	7.8854	7.7844	7.8854	5.00
30/06/2008	ZAAD On 15-September-08			Currency Future	7.6000	7.6977	7.5962	7.6977	585.00
30/06/2008	ZAAD On 12-December-08			Currency Future	7.6900	7.7924	7.6900	7.7924	1,975.00