



Derivatives Monthly Statistics Report

For July 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2008	\$ / R On 16-March-09			Currency Future	7.7400	7.8387	7.7398	7.8387	6,903.00
31/07/2008	\$ / R On 15-September-08			Currency Future	7.4000	7.4863	7.3975	7.4863	175,339.00
31/07/2008	\$ / R On 12-December-08			Currency Future	7.5700	7.6606	7.5686	7.6606	32,123.00
31/07/2008	£ / R On 16-March-09			Currency Future	15.0900	15.2673	15.0872	15.2673	5,101.00
31/07/2008	£ / R On 15-September-08			Currency Future	14.6100	14.7662	14.6050	14.7662	2,189.00
31/07/2008	£ / R On 12-December-08			Currency Future	14.8400	15.0095	14.8445	15.0095	1,940.00
31/07/2008	€ / R On 16-March-09			Currency Future	11.9400	12.0589	11.9428	12.0589	749.00
31/07/2008	€ / R On 15-September-08			Currency Future	11.5200	11.6224	11.5205	11.6224	14,856.00
31/07/2008	€ / R On 12-December-08			Currency Future	11.7300	11.8366	11.7308	11.8366	15,503.00
31/07/2008	ALBI On 05-February-09			Index Future	277.9200	274.9540	277.9200	274.9540	0.00
31/07/2008	ALBI On 07-August-08			Index Future	262.0300	259.0760	262.0300	259.0760	0.00
31/07/2008	ALBI On 06-November-08			Index Future	269.8700	266.8270	269.8695	266.8270	594.00
31/07/2008	ALBI On 07-August-08	265.00	Call	Index Future	397	6	397	6	0.00
31/07/2008	ALBI On 07-August-08	265.00	Put	Index Future	30097	59246	30097	59246	0.00
31/07/2008	ALBI On 06-November-08	265.00	Call	Index Future	58547	37714	58547	37714	0.00
31/07/2008	ALBI On 06-November-08	265.00	Put	Index Future	9852	19444	9852	19444	0.00
31/07/2008	CRD1 On 05-February-09			Index Future	119.1200	117.9430	119.1220	117.9430	0.00
31/07/2008	CRD1 On 07-August-08			Index Future	112.1900	111.0750	112.1850	111.0750	0.00
31/07/2008	CRD1 On 06-November-08			Index Future	115.5400	114.3980	115.5410	114.3980	6.00
31/07/2008	GOVI On 05-February-09			jGovi	280.8700	277.7460	280.8680	277.7460	356.00
31/07/2008	GOVI On 07-August-08			jGovi	264.5100	261.5710	264.5110	261.5710	297.00
31/07/2008	GOVI On 06-November-08			jGovi	272.4300	269.3970	272.4250	269.3970	60.00
31/07/2008	GOVI On 07-August-08	274.00	Call	jGovi	0	0	0	0	0.00

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31/07/2008	GOVI On 07-August-08	274.00	Put	jGovi	94890	124290	94890	124290	0.00
31/07/2008	GOVI On 06-November-08	274.00	Call	jGovi	21059	10981	21059	10981	0.00
31/07/2008	GOVI On 06-November-08	274.00	Put	jGovi	36809	57011	36809	57011	0.00
31/07/2008	ILBI On 05-February-09			Index Future	347.6600	347.7840	347.6610	347.7840	0.00
31/07/2008	ILBI On 07-August-08			Index Future	327.4300	327.2410	327.4345	327.2410	1.00
31/07/2008	ILBI On 06-November-08			Index Future	337.4600	337.4270	337.4550	337.4270	0.00
31/07/2008	J153 On 31-August-10			jSwap	11.4800	11.7040	0.0885	0.0932	0.00
31/07/2008	J157 On 15-September-15			jSwap	10.1200	10.2960	0.0461	0.0552	0.00
31/07/2008	J186 On 21-December-26			jSwap	9.1500	9.3250	0.1441	0.1574	0.00
31/07/2008	J201 On 22-December-14			jSwap	10.1400	10.3540	0.1233	0.1323	0.00
31/07/2008	J203 On 15-September-17			jSwap	9.9300	10.0810	0.1515	0.1594	0.00
31/07/2008	J204 On 21-December-18			jSwap	9.7600	9.9040	0.1460	0.1539	0.00
31/07/2008	J207 On 15-January-20			jSwap	9.6500	9.7870	0.1117	0.1202	0.00
31/07/2008	JBAR On 21-December-05			jBar	12.2300	12.2250	12.2250	12.2250	0.00
31/07/2008	JFRA On 05-February-09			jFra	11.8900	12.1140	0.0288	0.0293	0.00
31/07/2008	JFRA On 07-May-09			jFra	11.3900	11.6880	0.0276	0.0283	0.00
31/07/2008	JFRA On 07-August-08			jFra	12.2600	12.2680	0.0297	0.0297	0.00
31/07/2008	JFRA On 06-August-09			jFra	10.9200	11.2480	0.0265	0.0273	0.00
31/07/2008	JFRA On 06-November-08			jFra	12.1600	12.3270	0.0294	0.0298	0.00
31/07/2008	JFRA On 05-November-09			jFra	10.5600	10.9020	0.0256	0.0265	0.00
31/07/2008	JFRA On 06-November-08			jFra	12.1600	0.0000	0.0294	0.0000	0.00
31/07/2008	JFRA On 05-February-09			jFra	11.8900	0.0000	0.0288	0.0000	0.00
31/07/2008	JFRA On 07-May-09			jFra	11.3900	0.0000	0.0276	0.0000	0.00
31/07/2008	JN02 On 05-February-09			jNote	10.5800	10.8950	0.1873	0.1923	0.00
31/07/2008	JN02 On 07-August-08			jNote	11.2300	11.4870	0.1973	0.2015	0.00
31/07/2008	JN02 On 06-November-08			jNote	10.9100	11.2120	0.1925	0.1972	0.00
31/07/2008	JN05 On 05-February-09			jNote	9.7900	10.0630	0.3807	0.3885	0.00
31/07/2008	JN05 On 07-August-08			jNote	10.1400	10.4100	0.3887	0.3965	0.00
31/07/2008	JN05 On 07-November-08			jNote	9.6000	9.8890	0.3581	0.3657	0.00
31/07/2008	JN10 On 05-February-09			jNote	9.3800	9.5170	0.5971	0.6011	0.00
31/07/2008	JN10 On 07-August-08			jNote	9.6300	9.7670	0.6044	0.6081	0.00
31/07/2008	JN10 On 07-November-08			jNote	9.2800	9.5200	0.5850	0.5932	0.00
31/07/2008	JROD On 31-July-08			jRod	11.5400	11.5430	11.6800	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
31/07/2008	JROD On 29-August-08			jRod	11.7600	11.7620	0.0096	0.0096	0.00
31/07/2008	JROD On 30-September-08			jRod	11.9900	12.0000	0.0102	0.0102	0.00
31/07/2008	JROD On 31-October-08			jRod	12.2300	11.8830	0.0106	0.0196	0.00
31/07/2008	JROD On 28-November-08			jRod	12.1000	12.1000	0.0202	0.0202	0.00
31/07/2008	JROD On 31-December-08			jRod	12.3100	12.3060	0.0213	0.0212	0.00
31/07/2008	OTH1 On 05-February-09			Index Future	265.1000	261.8750	265.0960	261.8750	0.00
31/07/2008	OTH1 On 07-August-08			Index Future	249.6600	246.6240	249.6590	246.6240	0.00
31/07/2008	OTH1 On 06-November-08			Index Future	257.1300	254.0030	257.1280	254.0030	9.00
31/07/2008	R153 On 05-February-09			Bond Future	9.4600	9.9970	110.8414	110.0539	0.00
31/07/2008	R153 On 07-August-08			Bond Future	10.1800	10.5950	110.9186	110.1492	15,044.00
31/07/2008	R153 On 06-November-08			Bond Future	9.8900	10.3520	107.5599	106.7983	0.00
31/07/2008	R153 On 05-February-09	10.00	Call	Option on Bond Future	2012	1586	2012	1586	0.00
31/07/2008	R153 On 05-February-09	10.00	Put	Option on Bond Future	1221	1582	1221	1582	0.00
31/07/2008	R153 On 07-August-08	8.50	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R153 On 07-August-08	8.50	Put	Option on Bond Future	3212	3981	3212	3981	0.00
31/07/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	263	116	263	116	0.00
31/07/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	1347	1962	1347	1962	0.00
31/07/2008	R153 On 07-August-08	8.25	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R153 On 07-August-08	8.25	Put	Option on Bond Future	3700	4470	3700	4470	0.00
31/07/2008	R157 On 05-February-09			Bond Future	8.9700	9.2090	127.6987	126.3512	5,000.00
31/07/2008	R157 On 07-August-08			Bond Future	9.2100	9.4420	127.4468	126.1178	6,703.00
31/07/2008	R157 On 06-November-08			Bond Future	9.1000	9.3390	124.1276	122.7884	3,630.00
31/07/2008	R157 On 05-February-09	9.25	Call	Option on Bond Future	2715	1932	2715	1932	0.00
31/07/2008	R157 On 05-February-09	9.25	Put	Option on Bond Future	1142	1706	1142	1706	0.00
31/07/2008	R157 On 07-August-08	9.50	Call	Option on Bond Future	1708	694	1708	694	0.00
31/07/2008	R157 On 07-August-08	9.50	Put	Option on Bond Future	46	360	46	360	200.00
31/07/2008	R157 On 06-November-08	10.25	Call	Option on Bond Future	6356	5065	6356	5065	0.00
31/07/2008	R157 On 06-November-08	10.25	Put	Option on Bond Future	25	74	25	74	300.00
31/07/2008	R157 On 06-November-08	9.50	Call	Option on Bond Future	2694	1773	2694	1773	500.00
31/07/2008	R157 On 06-November-08	9.50	Put	Option on Bond Future	453	870	453	870	1,000.00
31/07/2008	R157 On 07-August-08	9.75	Call	Option on Bond Future	3088	1806	3088	1806	0.00
31/07/2008	R157 On 07-August-08	9.75	Put	Option on Bond Future	2	48	2	48	0.00
31/07/2008	R157 On 07-August-08	10.25	Call	Option on Bond Future	5867	4538	5867	4538	0.00

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31/07/2008	R157 On 07-August-08	10.25	Put	Option on Bond Future	0	0	0	0	1,000.00
31/07/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	521	249	521	249	700.00
31/07/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2561	3628	2561	3628	0.00
31/07/2008	R157 On 07-August-08	8.75	Call	Option on Bond Future	4	0	4	0	1,500.00
31/07/2008	R157 On 07-August-08	8.75	Put	Option on Bond Future	2750	4076	2750	4076	0.00
31/07/2008	R157 On 07-August-08	9.00	Call	Option on Bond Future	89	10	89	10	0.00
31/07/2008	R157 On 07-August-08	9.00	Put	Option on Bond Future	1343	2592	1343	2592	0.00
31/07/2008	R157 On 07-August-08	9.25	Call	Option on Bond Future	598	137	598	137	0.00
31/07/2008	R157 On 07-August-08	9.25	Put	Option on Bond Future	382	1250	382	1250	500.00
31/07/2008	R157 On 07-August-08	750.00	Call	Option on Bond Future	121036	119707	121036	119707	0.00
31/07/2008	R157 On 07-August-08	750.00	Put	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R157 On 07-August-08	8.50	Call	Option on Bond Future	0	0	0	0	200.00
31/07/2008	R157 On 07-August-08	8.50	Put	Option on Bond Future	4264	5593	4264	5593	0.00
31/07/2008	R157 On 07-August-08	8.25	Call	Option on Bond Future	0	0	0	0	500.00
31/07/2008	R157 On 07-August-08	8.25	Put	Option on Bond Future	5805	7134	5805	7134	0.00
31/07/2008	R157 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R157 On 07-August-08	8.00	Put	Option on Bond Future	7371	8700	7371	8700	0.00
31/07/2008	R186 On 05-February-09			Bond Future	8.7500	8.9440	117.1258	115.1993	2,500.00
31/07/2008	R186 On 07-August-08			Bond Future	8.9500	9.1430	115.2863	113.4345	2,604.00
31/07/2008	R186 On 06-November-08			Bond Future	8.8600	9.0470	118.7718	116.9082	2,500.00
31/07/2008	R186 On 05-February-09	9.25	Call	Option on Bond Future	5096	3499	5096	3499	0.00
31/07/2008	R186 On 05-February-09	9.25	Put	Option on Bond Future	243	573	243	573	0.00
31/07/2008	R186 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R186 On 07-August-08	7.75	Put	Option on Bond Future	12883	14735	12883	14735	0.00
31/07/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	189	49	189	49	0.00
31/07/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	3820	5543	3820	5543	0.00
31/07/2008	R196 On 05-February-09			Bond Future	10.9000	11.1300	104.4389	104.4268	0.00
31/07/2008	R196 On 07-August-08			Bond Future	11.9100	11.9920	103.4816	103.4399	0.00
31/07/2008	R196 On 06-November-08			Bond Future	11.4900	11.6300	101.5179	101.4757	0.00
31/07/2008	R196 On 05-February-09	10.75	Call	Option on Bond Future	1495	1493	1495	1493	0.00
31/07/2008	R196 On 05-February-09	10.75	Put	Option on Bond Future	1503	1513	1503	1513	0.00
31/07/2008	R196 On 07-August-08	8.75	Call	Option on Bond Future	3	4	3	4	0.00
31/07/2008	R196 On 07-August-08	8.75	Put	Option on Bond Future	1657	1699	1657	1699	0.00

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31/07/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	698	687	698	687	0.00
31/07/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1507	1538	1507	1538	0.00
31/07/2008	R201 On 05-February-09			Bond Future	8.9700	9.2340	100.2029	99.0529	0.00
31/07/2008	R201 On 07-August-08			Bond Future	9.3000	9.5410	98.6271	97.5158	0.00
31/07/2008	R201 On 06-November-08			Bond Future	9.1500	9.3980	101.5520	100.4407	1,000.00
31/07/2008	R201 On 05-February-09	9.25	Call	Option on Bond Future	2122	1460	2122	1460	0.00
31/07/2008	R201 On 05-February-09	9.25	Put	Option on Bond Future	901	1390	901	1390	0.00
31/07/2008	R201 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R201 On 07-August-08	8.00	Put	Option on Bond Future	6280	7392	6280	7392	0.00
31/07/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	381	176	381	176	0.00
31/07/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2232	3138	2232	3138	0.00
31/07/2008	R203 On 05-February-09			Bond Future	8.9100	9.1330	99.4491	98.1798	0.00
31/07/2008	R203 On 07-August-08			Bond Future	9.1800	9.3900	97.6916	96.4788	0.00
31/07/2008	R203 On 06-November-08			Bond Future	9.0600	9.2680	96.4461	95.2249	0.00
31/07/2008	R203 On 05-February-09	9.25	Call	Option on Bond Future	2583	1763	2583	1763	0.00
31/07/2008	R203 On 05-February-09	9.25	Put	Option on Bond Future	653	1103	653	1103	0.00
31/07/2008	R203 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R203 On 07-August-08	7.75	Put	Option on Bond Future	8879	10092	8879	10092	0.00
31/07/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	116	38	116	38	0.00
31/07/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3418	4561	3418	4561	0.00
31/07/2008	R204 On 05-February-09			Bond Future	8.9100	9.1420	95.2079	93.7853	0.00
31/07/2008	R204 On 07-August-08			Bond Future	9.1600	9.3820	93.4502	92.0864	3,188.00
31/07/2008	R204 On 06-November-08			Bond Future	9.0500	9.2680	96.2812	94.9036	0.00
31/07/2008	R204 On 05-February-09	9.25	Call	Option on Bond Future	2637	1698	2637	1698	0.00
31/07/2008	R204 On 05-February-09	9.25	Put	Option on Bond Future	559	1043	559	1043	0.00
31/07/2008	R204 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R204 On 07-August-08	7.75	Put	Option on Bond Future	9429	10793	9429	10793	0.00
31/07/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	99	27	99	27	0.00
31/07/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3582	4888	3582	4888	0.00
31/07/2008	R206 On 05-February-09			Bond Future	8.9100	9.1930	95.0059	93.9380	0.00
31/07/2008	R206 On 07-August-08			Bond Future	9.3100	9.5670	92.9942	91.9685	0.00
31/07/2008	R206 On 06-November-08			Bond Future	9.1300	9.3940	95.8107	94.7794	610.00
31/07/2008	R206 On 05-February-09	9.25	Call	Option on Bond Future	2090	1459	2090	1459	0.00

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31/07/2008	R206 On 05-February-09	9.25	Put	Option on Bond Future	809	1247	809	1247	0.00
31/07/2008	R206 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R206 On 07-August-08	8.00	Put	Option on Bond Future	5401	6427	5401	6427	0.00
31/07/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	38	13	38	13	0.00
31/07/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4550	5556	4550	5556	0.00
31/07/2008	R207 On 05-February-09			Bond Future	8.9000	9.1160	89.1494	87.7686	0.00
31/07/2008	R207 On 07-August-08			Bond Future	9.1300	9.3420	87.3566	86.0385	0.00
31/07/2008	R207 On 06-November-08			Bond Future	9.0200	9.2350	90.0042	88.6675	0.00
31/07/2008	R207 On 05-February-09	9.25	Call	Option on Bond Future	2665	1716	2665	1716	0.00
31/07/2008	R207 On 05-February-09	9.25	Put	Option on Bond Future	454	885	454	885	0.00
31/07/2008	R207 On 07-August-08	8.00	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R207 On 07-August-08	8.00	Put	Option on Bond Future	7637	8955	7637	8955	0.00
31/07/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	80	20	80	20	0.00
31/07/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3497	4774	3497	4774	0.00
31/07/2008	R209 On 05-February-09			Bond Future	8.4900	8.6760	78.6252	77.0990	0.00
31/07/2008	R209 On 07-August-08			Bond Future	8.6600	8.8440	77.0866	75.6280	6,986.00
31/07/2008	R209 On 06-November-08			Bond Future	8.5800	8.7620	76.2493	74.7787	260.00
31/07/2008	R209 On 05-February-09	9.00	Call	Option on Bond Future	4190	2834	4190	2834	0.00
31/07/2008	R209 On 05-February-09	9.00	Put	Option on Bond Future	82	253	82	253	0.00
31/07/2008	R209 On 07-August-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R209 On 07-August-08	7.75	Put	Option on Bond Future	8203	9661	8203	9661	0.00
31/07/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
31/07/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	7519	8990	7519	8990	0.00
31/07/2008	TRT1 On 05-February-09			Index Future	277.1600	274.0730	277.1590	274.0730	0.00
31/07/2008	TRT1 On 07-August-08			Index Future	261.0200	258.1120	261.0190	258.1120	0.00
31/07/2008	TRT1 On 06-November-08			Index Future	268.8300	265.8350	268.8280	265.8350	300.00
31/07/2008	ZAAD On 16-March-09			Currency Future	7.0800	7.1876	7.0842	7.1876	10.00
31/07/2008	ZAAD On 15-September-08			Currency Future	6.9200	7.0203	6.9217	7.0203	2,203.00
31/07/2008	ZAAD On 12-December-08			Currency Future	7.0000	7.1017	7.0019	7.1017	4,065.00