



Derivatives Monthly Statistics Report

For August 2008

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2008	\$ / R On 16-March-09			Currency Future	8.0700	8.0901	8.0727	8.0901	17,391.00
29/08/2008	\$ / R On 15-September-08			Currency Future	7.7200	7.7384	7.7182	7.7384	130,294.00
29/08/2008	\$ / R On 12-December-08			Currency Future	7.9000	7.9180	7.8982	7.9180	124,421.00
29/08/2008	£ / R On 16-March-09			Currency Future	14.5300	14.6030	14.5294	14.6030	12,696.00
29/08/2008	£ / R On 15-September-08			Currency Future	14.0600	14.1410	14.0630	14.1410	1,833.00
29/08/2008	£ / R On 12-December-08			Currency Future	14.3000	14.3752	14.2987	14.3752	5,518.00
29/08/2008	€ / R On 16-March-09			Currency Future	11.7700	11.7874	11.7654	11.7874	7,779.00
29/08/2008	€ / R On 15-September-08			Currency Future	11.3500	11.3800	11.3526	11.3800	13,049.00
29/08/2008	€ / R On 12-December-08			Currency Future	11.5600	11.5888	11.5634	11.5888	20,887.00
29/08/2008	ALBI On 05-February-09			Index Future	278.7000	279.4140	278.6960	279.4140	0.00
29/08/2008	ALBI On 07-May-09			Index Future	287.5300	287.5530	287.5330	287.5530	0.00
29/08/2008	ALBI On 06-November-08			Index Future	270.5600	271.2600	270.5620	271.2600	622.00
29/08/2008	ALBI On 06-November-08	265.00	Call	Index Future	60895	66904	60895	66904	0.00
29/08/2008	ALBI On 06-November-08	265.00	Put	Index Future	5275	4304	5275	4304	0.00
29/08/2008	CRD1 On 05-February-09			Index Future	118.2000	118.5320	118.2010	118.5320	0.00
29/08/2008	CRD1 On 07-May-09			Index Future	121.6600	122.0040	121.6640	122.0040	0.00
29/08/2008	CRD1 On 06-November-08			Index Future	114.7500	115.0720	114.7510	115.0720	6.00
29/08/2008	GOVI On 05-February-09			jGovi	281.0000	281.6735	281.0005	281.6735	609.00
29/08/2008	GOVI On 07-May-09			jGovi	289.2300	289.9250	289.2345	289.9250	0.00
29/08/2008	GOVI On 06-November-08			jGovi	272.8000	273.4530	272.7995	273.4530	120.00
29/08/2008	GOVI On 06-November-08	274.00	Call	jGovi	18190	21275	18190	21275	0.00
29/08/2008	GOVI On 06-November-08	274.00	Put	jGovi	30195	26745	30195	26745	0.00
29/08/2008	ILBI On 05-February-09			Index Future	314.1900	325.4850	314.1880	325.4850	0.00

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29/08/2008	ILBI On 07-May-09			Index Future	347.1100	347.0490	347.1100	347.0490	0.00
29/08/2008	ILBI On 06-November-08			Index Future	305.3600	316.3460	305.3640	316.3460	1.00
29/08/2008	J153 On 31-August-10			jSwap	11.1600	11.1560	0.0824	0.0823	0.00
29/08/2008	J157 On 15-September-15			jSwap	9.9000	9.8990	0.0352	0.0351	0.00
29/08/2008	J186 On 21-December-26			jSwap	8.9900	8.9930	0.1332	0.1331	0.00
29/08/2008	J201 On 22-December-14			jSwap	9.9000	9.8970	0.1140	0.1140	0.00
29/08/2008	J203 On 15-September-17			jSwap	9.7300	9.7290	0.1415	0.1414	0.00
29/08/2008	J204 On 21-December-18			jSwap	9.5600	9.5630	0.1360	0.1359	0.00
29/08/2008	J207 On 15-January-20			jSwap	9.4600	9.4580	0.1010	0.1009	0.00
29/08/2008	JBAR On 21-December-05			jBar	12.0800	12.0670	12.0750	12.0670	0.00
29/08/2008	JFRA On 05-February-09			jFra	11.6600	11.6600	0.0283	0.0283	0.00
29/08/2008	JFRA On 07-May-09			jFra	11.0100	10.9980	0.0267	0.0267	0.00
29/08/2008	JFRA On 06-August-09			jFra	10.4300	10.4220	0.0253	0.0253	0.00
29/08/2008	JFRA On 06-November-08			jFra	11.9800	11.9790	0.0290	0.0290	0.00
29/08/2008	JFRA On 05-November-09			jFra	9.9700	9.9600	0.0243	0.0242	0.00
29/08/2008	JFRA On 06-November-08			jFra	11.9800	0.0000	0.0290	0.0000	0.00
29/08/2008	JFRA On 05-February-09			jFra	11.6600	0.0000	0.0283	0.0000	0.00
29/08/2008	JFRA On 07-May-09			jFra	11.0100	0.0000	0.0267	0.0000	0.00
29/08/2008	JN02 On 05-February-09			jNote	10.1300	10.1210	0.1801	0.1800	0.00
29/08/2008	JN02 On 07-May-09			jNote	9.8000	9.7960	0.1751	0.1750	0.00
29/08/2008	JN02 On 06-November-08			jNote	10.4800	10.4780	0.1856	0.1855	0.00
29/08/2008	JN05 On 05-February-09			jNote	9.5200	9.5130	0.3729	0.3728	0.00
29/08/2008	JN05 On 07-May-09			jNote	9.3600	9.3560	0.3677	0.3676	0.00
29/08/2008	JN05 On 07-November-08			jNote	9.5300	9.5260	0.3574	0.3573	0.00
29/08/2008	JN10 On 05-February-09			jNote	9.1800	9.1760	0.5909	0.5908	0.00
29/08/2008	JN10 On 07-May-09			jNote	9.0700	9.0650	0.5867	0.5867	0.00
29/08/2008	JN10 On 07-November-08			jNote	9.2200	9.2150	0.5827	0.5827	0.00
29/08/2008	JROD On 29-August-08			jRod	11.7100	11.7120	11.6800	11.7120	0.00
29/08/2008	JROD On 30-September-08			jRod	11.8300	11.8290	0.0105	0.0099	0.00
29/08/2008	JROD On 31-October-08			jRod	11.9300	11.9280	0.0106	0.0100	0.00
29/08/2008	JROD On 28-November-08			jRod	12.0700	11.8880	0.0108	0.0194	0.00
29/08/2008	JROD On 31-December-08			jRod	12.0300	12.0320	0.0207	0.0201	0.00
29/08/2008	OTH1 On 05-February-09			Index Future	266.8100	267.7190	266.8060	267.7190	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
29/08/2008	OTH1 On 07-May-09			Index Future	274.6200	275.5610	274.6230	275.5610	0.00
29/08/2008	OTH1 On 06-November-08			Index Future	259.0200	259.9060	259.0190	259.9060	9.00
29/08/2008	R153 On 05-February-09			Bond Future	9.1300	9.0570	111.3233	111.4248	3.00
29/08/2008	R153 On 07-May-09			Bond Future	8.5900	8.5100	107.8673	107.9703	0.00
29/08/2008	R153 On 06-November-08			Bond Future	9.5300	9.4730	108.1655	108.2666	8,974.00
29/08/2008	R153 On 05-February-09	10.00	Call	Option on Bond Future	1657	1733	1657	1733	0.00
29/08/2008	R153 On 05-February-09	10.00	Put	Option on Bond Future	383	358	383	358	0.00
29/08/2008	R153 On 07-May-09	9.25	Call	Option on Bond Future	2219	2282	2219	2282	0.00
29/08/2008	R153 On 07-May-09	9.25	Put	Option on Bond Future	1396	1357	1396	1357	0.00
29/08/2008	R153 On 06-November-08	9.25	Call	Option on Bond Future	357	400	357	400	0.00
29/08/2008	R153 On 06-November-08	9.25	Put	Option on Bond Future	835	777	835	777	0.00
29/08/2008	R153 On 06-November-08	9.00	Call	Option on Bond Future	225	256	225	256	700.00
29/08/2008	R153 On 06-November-08	9.00	Put	Option on Bond Future	1128	1058	1128	1058	0.00
29/08/2008	R157 On 05-February-09			Bond Future	8.9300	8.8780	127.8777	128.1916	5,094.00
29/08/2008	R157 On 07-May-09			Bond Future	8.7900	8.7300	124.6339	124.9569	0.00
29/08/2008	R157 On 06-November-08			Bond Future	9.0700	9.0140	124.3279	124.6377	5,890.00
29/08/2008	R157 On 05-February-09	8.75	Call	Option on Bond Future	2478	2633	2478	2633	600.00
29/08/2008	R157 On 05-February-09	8.75	Put	Option on Bond Future	3513	3355	3513	3355	0.00
29/08/2008	R157 On 07-May-09	9.00	Call	Option on Bond Future	4172	4364	4172	4364	0.00
29/08/2008	R157 On 07-May-09	9.00	Put	Option on Bond Future	3026	2895	3026	2895	0.00
29/08/2008	R157 On 06-November-08	8.75	Call	Option on Bond Future	1121	1248	1121	1248	700.00
29/08/2008	R157 On 06-November-08	8.75	Put	Option on Bond Future	2961	2778	2961	2778	0.00
29/08/2008	R157 On 05-February-09	9.25	Call	Option on Bond Future	3926	4127	3926	4127	0.00
29/08/2008	R157 On 05-February-09	9.25	Put	Option on Bond Future	2174	2062	2174	2062	0.00
29/08/2008	R157 On 06-November-08	9.50	Call	Option on Bond Future	3366	3598	3366	3598	500.00
29/08/2008	R157 On 06-November-08	9.50	Put	Option on Bond Future	924	847	924	847	1,000.00
29/08/2008	R157 On 05-February-09	10.00	Call	Option on Bond Future	6737	6993	6737	6993	0.00
29/08/2008	R157 On 05-February-09	10.00	Put	Option on Bond Future	957	899	957	899	600.00
29/08/2008	R157 On 05-February-09	9.50	Call	Option on Bond Future	4783	5004	4783	5004	600.00
29/08/2008	R157 On 05-February-09	9.50	Put	Option on Bond Future	1668	1576	1668	1576	0.00
29/08/2008	R157 On 06-November-08	10.25	Call	Option on Bond Future	6729	7019	6729	7019	0.00
29/08/2008	R157 On 06-November-08	10.25	Put	Option on Bond Future	198	179	198	179	300.00
29/08/2008	R186 On 05-February-09			Bond Future	8.7500	8.6960	117.1258	117.6579	2,500.00

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29/08/2008	R186 On 07-May-09			Bond Future	8.6500	8.5980	120.6300	121.1752	0.00
29/08/2008	R186 On 06-November-08			Bond Future	8.8500	8.7980	118.8413	119.3600	4,905.00
29/08/2008	R186 On 05-February-09	9.25	Call	Option on Bond Future	5034	5522	5034	5522	0.00
29/08/2008	R186 On 05-February-09	9.25	Put	Option on Bond Future	181	137	181	137	0.00
29/08/2008	R186 On 07-May-09	9.00	Call	Option on Bond Future	4135	4562	4135	4562	0.00
29/08/2008	R186 On 07-May-09	9.00	Put	Option on Bond Future	711	593	711	593	0.00
29/08/2008	R186 On 06-November-08	8.50	Call	Option on Bond Future	105	165	105	165	0.00
29/08/2008	R186 On 06-November-08	8.50	Put	Option on Bond Future	3666	3207	3666	3207	0.00
29/08/2008	R196 On 05-February-09			Bond Future	10.9300	10.9410	104.4373	104.4365	0.00
29/08/2008	R196 On 07-May-09			Bond Future	10.9400	10.8900	101.6473	101.6607	0.00
29/08/2008	R196 On 06-November-08			Bond Future	11.5800	11.5810	101.4900	101.4900	0.00
29/08/2008	R196 On 05-February-09	10.75	Call	Option on Bond Future	1375	1379	1375	1379	0.00
29/08/2008	R196 On 05-February-09	10.75	Put	Option on Bond Future	1384	1388	1384	1388	0.00
29/08/2008	R196 On 07-May-09	11.00	Call	Option on Bond Future	1691	1701	1691	1701	0.00
29/08/2008	R196 On 07-May-09	11.00	Put	Option on Bond Future	1671	1668	1671	1668	0.00
29/08/2008	R196 On 06-November-08	8.75	Call	Option on Bond Future	528	534	528	534	0.00
29/08/2008	R196 On 06-November-08	8.75	Put	Option on Bond Future	1364	1370	1364	1370	0.00
29/08/2008	R201 On 05-February-09			Bond Future	9.0100	8.9490	100.0649	100.3143	0.00
29/08/2008	R201 On 07-May-09			Bond Future	8.8600	8.7960	102.9363	103.1969	0.00
29/08/2008	R201 On 06-November-08			Bond Future	9.1500	9.0990	101.5475	101.7936	1,000.00
29/08/2008	R201 On 05-February-09	9.25	Call	Option on Bond Future	1926	2091	1926	2091	0.00
29/08/2008	R201 On 05-February-09	9.25	Put	Option on Bond Future	844	760	844	760	0.00
29/08/2008	R201 On 07-May-09	9.25	Call	Option on Bond Future	2667	2845	2667	2845	0.00
29/08/2008	R201 On 07-May-09	9.25	Put	Option on Bond Future	976	894	976	894	0.00
29/08/2008	R201 On 06-November-08	8.75	Call	Option on Bond Future	253	312	253	312	0.00
29/08/2008	R201 On 06-November-08	8.75	Put	Option on Bond Future	2108	1921	2108	1921	0.00
29/08/2008	R203 On 05-February-09			Bond Future	8.9400	8.8840	99.2878	99.6050	0.00
29/08/2008	R203 On 07-May-09			Bond Future	8.8000	8.7470	98.0610	98.3811	0.00
29/08/2008	R203 On 06-November-08			Bond Future	9.0700	9.0180	96.3591	96.6672	0.00
29/08/2008	R203 On 05-February-09	9.25	Call	Option on Bond Future	2371	2605	2371	2605	0.00
29/08/2008	R203 On 05-February-09	9.25	Put	Option on Bond Future	602	519	602	519	0.00
29/08/2008	R203 On 07-May-09	9.00	Call	Option on Bond Future	2231	2437	2231	2437	0.00
29/08/2008	R203 On 07-May-09	9.00	Put	Option on Bond Future	1116	1001	1116	1001	0.00

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29/08/2008	R203 On 06-November-08	8.50	Call	Option on Bond Future	51	73	51	73	0.00
29/08/2008	R203 On 06-November-08	8.50	Put	Option on Bond Future	3440	3154	3440	3154	0.00
29/08/2008	R204 On 05-February-09			Bond Future	8.9000	8.8460	95.2763	95.6133	9.00
29/08/2008	R204 On 07-May-09			Bond Future	8.7800	8.7220	98.1249	98.4726	0.00
29/08/2008	R204 On 06-November-08			Bond Future	9.0200	8.9720	96.4123	96.7381	3,126.00
29/08/2008	R204 On 05-February-09	9.25	Call	Option on Bond Future	2601	2865	2601	2865	0.00
29/08/2008	R204 On 05-February-09	9.25	Put	Option on Bond Future	454	382	454	382	0.00
29/08/2008	R204 On 07-May-09	9.00	Call	Option on Bond Future	2384	2614	2384	2614	0.00
29/08/2008	R204 On 07-May-09	9.00	Put	Option on Bond Future	1021	905	1021	905	0.00
29/08/2008	R204 On 06-November-08	8.50	Call	Option on Bond Future	53	78	53	78	0.00
29/08/2008	R204 On 06-November-08	8.50	Put	Option on Bond Future	3405	3104	3405	3104	0.00
29/08/2008	R206 On 05-February-09			Bond Future	8.9400	8.8800	94.8962	95.1158	0.00
29/08/2008	R206 On 07-May-09			Bond Future	8.7400	8.6760	97.7386	97.9625	0.00
29/08/2008	R206 On 06-November-08			Bond Future	9.1400	9.0840	95.7680	95.9781	610.00
29/08/2008	R206 On 05-February-09	9.25	Call	Option on Bond Future	1917	2067	1917	2067	0.00
29/08/2008	R206 On 05-February-09	9.25	Put	Option on Bond Future	747	677	747	677	0.00
29/08/2008	R206 On 07-May-09	9.00	Call	Option on Bond Future	2133	2273	2133	2273	0.00
29/08/2008	R206 On 07-May-09	9.00	Put	Option on Bond Future	1175	1091	1175	1091	0.00
29/08/2008	R206 On 06-November-08	8.00	Call	Option on Bond Future	12	17	12	17	0.00
29/08/2008	R206 On 06-November-08	8.00	Put	Option on Bond Future	4567	4362	4567	4362	0.00
29/08/2008	R207 On 05-February-09			Bond Future	8.9000	8.8500	89.1048	89.4495	0.00
29/08/2008	R207 On 07-May-09			Bond Future	8.7900	8.7390	91.7729	92.1232	0.00
29/08/2008	R207 On 06-November-08			Bond Future	9.0200	8.9680	90.0233	90.3555	0.00
29/08/2008	R207 On 05-February-09	9.25	Call	Option on Bond Future	2553	2829	2553	2829	0.00
29/08/2008	R207 On 05-February-09	9.25	Put	Option on Bond Future	386	318	386	318	0.00
29/08/2008	R207 On 07-May-09	9.00	Call	Option on Bond Future	2243	2477	2243	2477	0.00
29/08/2008	R207 On 07-May-09	9.00	Put	Option on Bond Future	947	830	947	830	0.00
29/08/2008	R207 On 06-November-08	8.50	Call	Option on Bond Future	36	56	36	56	0.00
29/08/2008	R207 On 06-November-08	8.50	Put	Option on Bond Future	3434	3122	3434	3122	0.00
29/08/2008	R209 On 05-February-09			Bond Future	8.4600	8.4040	78.9314	79.3859	0.00
29/08/2008	R209 On 07-May-09			Bond Future	8.3800	8.3220	78.1280	78.5888	0.00
29/08/2008	R209 On 06-November-08			Bond Future	8.5400	8.4890	76.6014	77.0411	6,630.00
29/08/2008	R209 On 05-February-09	9.00	Call	Option on Bond Future	4456	4896	4456	4896	0.00

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29/08/2008	R209 On 05-February-09	9.00	Put	Option on Bond Future	42	28	42	28	0.00
29/08/2008	R209 On 07-May-09	9.00	Call	Option on Bond Future	5180	5622	5180	5622	0.00
29/08/2008	R209 On 07-May-09	9.00	Put	Option on Bond Future	67	48	67	48	0.00
29/08/2008	R209 On 06-November-08	7.75	Call	Option on Bond Future	0	0	0	0	0.00
29/08/2008	R209 On 06-November-08	7.75	Put	Option on Bond Future	7167	6727	7167	6727	0.00
29/08/2008	TRT1 On 05-February-09			Index Future	277.3200	277.9920	277.3190	277.9920	0.00
29/08/2008	TRT1 On 07-May-09			Index Future	285.4500	286.1350	285.4450	286.1350	0.00
29/08/2008	TRT1 On 06-November-08			Index Future	269.2300	269.8790	269.2250	269.8790	300.00
29/08/2008	ZAAD On 16-March-09			Currency Future	6.7900	6.8404	6.7925	6.8404	310.00
29/08/2008	ZAAD On 15-September-08			Currency Future	6.6300	6.6751	6.6260	6.6751	2,241.00
29/08/2008	ZAAD On 12-December-08			Currency Future	6.7100	6.7583	6.7090	6.7583	5,318.00