

Daily MTM Report

Daily summary for 22/07/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
R153 On 31/08/2010 Bond			10.83000	10.87000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.90000	9.91500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.65000	9.66500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.20900	12.19400			0.00	0	0.00
R201 On 21/12/2014 Bond			10.02500	10.04500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.89000	9.91000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.87500	9.89500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.08000	10.11500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.87500	9.89000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.39000	9.40500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.62240		7.68680		0.00	3,094,694.40	406	171,316.00
\$ / R On 12/12/2008 Currency Future			7.78840		7.85610		0.00	1,479,796.00	190	59,100.00
\$ / R On 16/03/2009 Currency Future			7.96540		8.03520		0.00	1,632,907.00	205	5,451.00
£ / R On 15/09/2008 Currency Future			15.16310		15.28080		0.00	0.00	0	2,160.00
£ / R On 12/12/2008 Currency Future			15.39180		15.51490		0.00	0.00	0	2,276.00
£ / R On 16/03/2009 Currency Future			15.64800		15.77410		0.00	14,130,144.00	903	952.00
€ / R On 15/09/2008 Currency Future			12.04000		12.15350		0.00	794,640.00	66	18,303.00
€ / R On 12/12/2008 Currency Future			12.24460		12.36300		0.00	0.00	0	11,695.00
€ / R On 16/03/2009 Currency Future			12.46820		12.59070		0.00	0.00	0	747.00
ALBI On 07/08/2008 Index Future			253.64400		253.38000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			116,200.00000	113,560	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			261.23250		260.96000		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			12,768.00000	13,463	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			53,168.00000	51,138	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			269.43400		269.21300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			109.78900		109.68900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.07400		112.97100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			116.57900		116.47300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			256.25600		255.99600		0.00	0.00	0	293.00
GOVI On 07/08/2008 jGovi	274.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			180,040.00000	177,440	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			263.92250		263.65550		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,593.00000	2,764	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			106,038.00000	103,539	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			272.10400		271.82850		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.78600		327.97400		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			338.12000		338.02100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.58200		348.48300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J153 On 31/08/2010 jSwap			11.87300		11.89500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.76500		10.79100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.91900		9.94100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.81000		10.83600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.62600		10.64600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.46800		10.48800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.35300		10.37300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.36800		12.36700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.39700		12.40200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.39700		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.23600		12.25300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.23600		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.82400		11.86800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.82400		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.50600		11.54100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.19800		11.24800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.69100		11.72000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.46400		11.48900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.20600		11.22600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.77300		10.82800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.42200		10.46500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.49800		10.54600		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.33500		10.35200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.02000		10.04100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.11300		10.13600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.54500		11.54700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.81300		11.82100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JROD On 30/09/2008 jRod			12.11900		12.13200		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.97100		11.97300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.20700		12.20000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.42600		12.40400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			240.56500		240.27200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			247.76300		247.46100		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			255.44300		255.13200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.80300		10.84300		2.33	0.00	0	15,298.00
R153 On 07/08/2008 Bond Future	8.50	Call			0.00000	0	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			4,440.00000	4,366	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			4,928.00000	4,854	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.58700		10.63200		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			77.00000	83	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,384.00000	2,316	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.27500		10.32900		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,391.00000	1,423	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,865.00000	1,820	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.88800		9.90700		6.25	0.00	0	6,206.00
R157 On 07/08/2008 Bond Future	9.75	Call			373.00000	388	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,255.00000	1,164	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,036.00000	2,116	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			138.00000	111	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.50	Call			93.00000	94	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,399.00000	2,294	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			0.00000	0	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			6,716.00000	6,609	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			1.00000	1	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			5,224.00000	5,117	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			15.00000	14	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,768.00000	3,661	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			117,067.00000	117,173	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.50	Call			0.00000	0	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			8,233.00000	8,126	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			9,774.00000	9,668	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			11,340.00000	11,234	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.80600		9.82600		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			604.00000	632	5.00	0.00	0	700.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/11/2008 Bond Future	9.50	Put			2,405.00000	2,323	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			2,745.00000	2,824	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			456.00000	427	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			46.00000	49	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			6,128.00000	6,021	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.70100		9.72300		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			835.00000	866	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,396.00000	3,310	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.63600		9.65600		12.02	0.00	0	2,604.00
R186 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			19,509.00000	19,329	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.55300		9.57200		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	1	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			10,409.00000	10,237	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.46200		9.48300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			782.00000	838	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2,934.00000	2,799	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.18900		12.16900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			27.00000	23	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,813.00000	1,820	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.87200		11.84200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			708.00000	700	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,621.00000	1,622	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.38200		11.35700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,523.00000	1,518	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,554.00000	1,550	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.01400		10.03300		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			9,611.00000	9,527	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.89300		9.91300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			29.00000	31	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,267.00000	5,182	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.75600		9.77700		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			579.00000	601	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,857.00000	2,789	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.87200		9.89100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			12,917.00000	12,812	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.76800		9.78800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			2.00000	2	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/11/2008 Bond Future	8.50	Put			7,435.00000	7,326	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.65200		9.67300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			546.00000	573	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,884.00000	2,797	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.85400		9.87400		0.00	0.00	0	3,188.00
R204 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			13,748.00000	13,630	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.75600		9.77600		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1.00000	1	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			7,901.00000	7,784	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.64800		9.66900		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			458.00000	485	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,944.00000	2,849	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.06700		10.09600		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			8,479.00000	8,368	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.92200		9.95200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			1.00000	1	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,655.00000	7,543	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.75200		9.78400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			603.00000	634	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,566.00000	2,481	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.85500		9.87400		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			12,192.00000	12,079	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.76300		9.78300		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			8,086.00000	7,967	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.66200		9.68300		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			362.00000	387	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,976.00000	2,876	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.37800		9.39700		0.00	0.00	0	6,986.00
R209 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			13,857.00000	13,719	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.30500		9.32500		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			13,318.00000	13,171	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.22800		9.24800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			394.00000	430	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2,271.00000	2,159	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 07/08/2008 Index Future			252.85600		252.59800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			260.42100		260.15600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			268.49400		268.22000		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.36560		7.43680		0.00	220,968.00	30	3,756.00
ZAAD On 12/12/2008 Currency Future			7.43930		7.51370		0.00	0.00	0	3,365.00
ZAAD On 16/03/2009 Currency Future			7.52460		7.60180		0.00	0.00	0	10.00
Total for Derivatives:								21,353,149.40	1,800	336,752.00
Grand Total:								21,353,149.40	1,800	336,752.00