

Daily MTM Report

Daily summary for 23/07/2008

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			10.78500	10.83000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.88500	9.90000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.63000	9.65000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.17700	12.20900			0.00	0	0.00
R201 On 21/12/2014 Bond			10.00000	10.02500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.87500	9.89000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.86000	9.87500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.06500	10.08000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.86000	9.87500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.38000	9.39000			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			7.64300		7.62240		0.00	70,132,168.00	9,176	179,435.00
\$ / R On 12/12/2008 Currency Future			7.81160		7.78840		0.00	25,012,743.20	3,202	62,272.00
\$ / R On 16/03/2009 Currency Future			7.98800		7.96540		0.00	3,211,176.00	402	5,853.00
£ / R On 15/09/2008 Currency Future			15.20120		15.16310		0.00	0.00	0	2,160.00
£ / R On 12/12/2008 Currency Future			15.43500		15.39180		0.00	0.00	0	2,276.00
£ / R On 16/03/2009 Currency Future			15.68980		15.64800		0.00	15,689.80	1	953.00
€ / R On 15/09/2008 Currency Future			11.96220		12.04000		0.00	1,423,501.80	119	18,393.00
€ / R On 12/12/2008 Currency Future			12.16970		12.24460		0.00	0.00	0	11,695.00
€ / R On 16/03/2009 Currency Future			12.39270		12.46820		0.00	74,356.20	6	749.00
ALBI On 07/08/2008 Index Future			253.67700		253.64400		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			113,560.00000	113,230	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			261.26650		261.23250		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			13,463.00000	13,450	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			51,138.00000	50,785	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			269.45500		269.43400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			109.79800		109.78900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.08300		113.07400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			116.58800		116.57900		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			256.28700		256.25600		0.00	10,251,480.00	4	297.00
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			177,440.00000	177,130	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			263.95450		263.92250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,764.00000	2,739	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			103,539.00000	103,194	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			272.13600		272.10400		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.78600		327.78600		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			338.15600		338.12000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.54700		348.58200		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			11.81800		11.87300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.74600		10.76500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.89300		9.91900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.77700		10.81000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.57400		10.62600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.39500		10.46800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.27700		10.35300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.30000		12.32500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.38200		12.36800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.33800		12.39700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.33800		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.18900		12.23600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.18900		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.75400		11.82400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.75400		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.41200		11.50600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.12800		11.19800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.62300		11.69100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.39600		11.46400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.14100		11.20600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.75100		10.77300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.41500		10.42200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.46600		10.49800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.25600		10.33500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.00900		10.02000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.04200		10.11300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.54400		11.54500		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.80100		11.81300		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			12.09200		12.11900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.95300		11.97100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.18800		12.20700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.40900		12.42600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			240.60700		240.56500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			247.80600		247.76300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			255.48700		255.44300		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.76700		10.80300		2.33	768,816.79	7	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			4,366.00000	4,299	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			4,854.00000	4,788	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.54600		10.58700		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			83.00000	89	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,316.00000	2,254	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.22700		10.27500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,423.00000	1,452	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,820.00000	1,779	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.88000		9.88800		6.25	4,203,386.68	34	6,202.00
R157 On 07/08/2008 Bond Future	9.75	Call			388.00000	382	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,164.00000	1,114	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,116.00000	2,144	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			111.00000	95	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.50	Call			94.00000	89	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,294.00000	2,244	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			6,609.00000	6,564	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			5,117.00000	5,072	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			14.00000	12	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,661.00000	3,614	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			117,173.00000	117,218	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			8,126.00000	8,081	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			9,668.00000	9,623	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			11,234.00000	11,189	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.79800		9.80600		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			632.00000	640	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			2,323.00000	2,287	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			2,824.00000	2,854	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			427.00000	412	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			49.00000	49	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			6,021.00000	5,978	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.69300		9.70100		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			866.00000	875	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,310.00000	3,276	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.61800		9.63600		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			19,329.00000	19,167	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.53400		9.55300		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			1.00000	1	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			10,237.00000	10,065	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.44400		9.46200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			838.00000	889	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2,799.00000	2,685	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.15800		12.18900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			23.00000	20	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,820.00000	1,801	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.84000		11.87200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			700.00000	699	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,622.00000	1,611	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.34600		11.38200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,518.00000	1,515	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,550.00000	1,546	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.99600		10.01400		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			9,527.00000	9,446	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.87500		9.89300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			31.00000	33	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,182.00000	5,105	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.73700		9.75600		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			601.00000	621	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,789.00000	2,728	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.86500		9.87200		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			12,812.00000	12,773	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.76100		9.76800		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			7,326.00000	7,287	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.64500		9.65200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			573.00000	581	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,797.00000	2,767	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.84700		9.85400		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			13,630.00000	13,589	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.74900		9.75600		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			7,784.00000	7,743	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.64000		9.64800		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			485.00000	494	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,849.00000	2,811	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.05100		10.06700		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			8,368.00000	8,306	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.90500		9.92200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			1.00000	2	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,543.00000	7,480	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.73400		9.75200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			634.00000	651	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,481.00000	2,432	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.84800		9.85500		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			12,079.00000	12,037	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.75600		9.76300		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			7,967.00000	7,926	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.65400		9.66200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			387.00000	395	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,876.00000	2,837	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.37000		9.37800		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			13,719.00000	13,661	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.29700		9.30500		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			13,171.00000	13,113	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.22000		9.22800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			430.00000	444	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2,159.00000	2,113	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			252.88700		252.85600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			260.45200		260.42100		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			268.52600		268.49400		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.30720		7.36560		0.00	0.00	0	3,756.00
ZAAD On 12/12/2008 Currency Future			7.38350		7.43930		0.00	0.00	0	3,365.00
ZAAD On 16/03/2009 Currency Future			7.47000		7.52460		0.00	0.00	0	10.00
Total for Derivatives:								115,093,318.47	12,951	348,538.00
Grand Total:								115,093,318.47	12,951	348,538.00