

Daily MTM Report

Daily summary for 28/07/2008

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			10.55000	10.64000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.53000	9.69000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.25000	9.42000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.99200	11.97200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.64000	9.80000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.49500	9.65500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.48000	9.64500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.69500	9.86500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.47500	9.64000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.99000	9.16500			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			7.61330		7.68810		0.00	3,844,716.50	505	167,932.00
\$ / R On 12/12/2008 Currency Future			7.78870		7.85820		0.00	1,386,388.60	178	63,188.00
\$ / R On 16/03/2009 Currency Future			7.96400		8.03500		0.00	1,194,600.00	150	6,303.00
£ / R On 15/09/2008 Currency Future			15.11050		15.22720		0.00	0.00	0	2,139.00
£ / R On 12/12/2008 Currency Future			15.35690		15.46240		0.00	1,535,690.00	100	1,956.00
£ / R On 16/03/2009 Currency Future			15.60570		15.71640		0.00	4,681,710.00	300	4,403.00
€ / R On 15/09/2008 Currency Future			11.95190		12.01900		0.00	1,087,622.90	91	16,739.00
€ / R On 12/12/2008 Currency Future			12.16960		12.22740		0.00	121,696.00	10	16,187.00
€ / R On 16/03/2009 Currency Future			12.38780		12.44800		0.00	0.00	0	749.00
ALBI On 07/08/2008 Index Future			258.21500		256.61500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			2.00000	5	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			83,852.00000	67,855	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			265.94050		264.29150		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			24,777.00000	32,809	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			31,862.00000	23,404	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			273.93200		271.89700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			111.21800		110.69200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.54600		114.00400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.09600		117.53800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			260.77100		259.13900		0.00	0.00	0	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			148,610.00000	132,290	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			268.57300		266.89200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			6,189.00000	9,188	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			77,269.00000	63,458	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			276.89700		275.16400		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			328.13950		328.13950		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.38100		338.19400		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			347.63600		348.50400		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			11.60800		11.68700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.39400		10.52800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.50800		9.69300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.42400		10.60700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.21900		10.35000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.06800		10.20400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.96300		10.08700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.22500		12.22500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.27200		12.27600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.21000		12.24300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.21000		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.02700		12.06300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.02700		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.52300		11.62300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.52300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.09900		11.22900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.76200		10.90900		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.37400		11.47100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.10400		11.21900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.80900		10.94800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.44200		10.58300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.01600		10.20800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.11800		10.29000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.92500		10.06400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.61000		9.78500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.70200		9.84600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.54200		11.54300		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.76700		11.78600		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			12.00900		12.05700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.89100		11.92800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.11300		12.16100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.32700		12.38300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			245.43600		243.99800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			252.78000		251.29800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			260.61400		259.08700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.52700		10.60700		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			4,004.00000	3,855	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			4,492.00000	4,343	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.27100		10.36200		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			123.00000	140	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,985.00000	1,851	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.90200		10.01000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,597.00000	1,665	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,612.00000	1,523	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.51900		9.64900		6.25	69,121,420.50	550	6,202.00
R157 On 07/08/2008 Bond Future	9.75	Call			969.00000	1,450	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			397.00000	135	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			3,364.00000	4,097	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			10.00000	1	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.50	Call			308.00000	516	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,159.00000	625	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			5,260.00000	4,518	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			5.00000	8	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,772.00000	3,033	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			58.00000	101	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,356.00000	1,657	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			118,522.00000	119,264	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			6,777.00000	6,035	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			8,319.00000	7,576	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			9,885.00000	9,143	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.41900		9.55600		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,146.00000	1,520	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			1,458.00000	1,068	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			3,963.00000	4,648	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			186.00000	106	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			124.00000	194	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			4,717.00000	4,023	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.29400		9.43800		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,364.00000	1,705	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,390.00000	1,946	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.23900		9.36900		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			16,878.00000	15,653	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.14600		9.27900		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			8.00000	23	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			7,715.00000	6,469	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.04600		9.18200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			1,981.00000	2,786	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,341.00000	848	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.97000		11.94300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			18.00000	8	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,688.00000	1,693	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.59300		11.55000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			721.00000	701	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,548.00000	1,541	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.07400		11.04300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,515.00000	1,503	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,530.00000	1,519	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.62600		9.75600		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			8,369.00000	7,780	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.48700		9.62400		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			86.00000	134	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			4,055.00000	3,494	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.32800		9.47200		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,004.00000	1,265	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,972.00000	1,607	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.48600		9.61600		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			11,381.00000	10,642	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.36800		9.50200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			11.00000	22	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			5,858.00000	5,114	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.23600		9.37600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,092.00000	1,451	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,797.00000	1,372	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.46800		9.58700		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			12,040.00000	11,319	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.35700		9.48000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			7.00000	16	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			6,153.00000	5,419	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.23400		9.36200		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,043.00000	1,397	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,716.00000	1,300	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.67200		9.80100		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			7,342.00000	6,839	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.50400		9.64100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			5.00000	9	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			6,490.00000	5,973	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.30900		9.45400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,016.00000	1,247	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,772.00000	1,467	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.45800		9.58800		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			10,473.00000	9,675	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.35500		9.48800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			3.00000	9	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			6,317.00000	5,507	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.24000		9.37800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			908.00000	1,289	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,692.00000	1,228	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.98100		9.10000		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			11,655.00000	10,740	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.90200		9.02300		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			11,051.00000	10,107	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.81800		8.94100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,335.00000	1,951	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			876.00000	519	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			257.32000	255.71600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.01800	263.36600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			273.23300	271.52900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.23830	7.29710		0.00	0.00	0	1,908.00
ZAAD On 12/12/2008 Currency Future			7.32000	7.37370		0.00	0.00	0	3,365.00
ZAAD On 16/03/2009 Currency Future			7.40170	7.45790		0.00	0.00	0	10.00
Total for Derivatives:							82,973,844.50	1,884	342,500.00
Grand Total:							82,973,844.50	1,884	342,500.00