

Daily MTM Report

Daily summary for 29/07/2008

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			10.53000	10.55000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.48000	9.53000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.20500	9.25000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.99800	11.99200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.57500	9.64000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.44500	9.49500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.43500	9.48000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.61000	9.69500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.42000	9.47500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.93000	8.99000			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			7.48780		7.61330		0.00	67,315,322.00	8,990	172,167.00
\$ / R On 12/12/2008 Currency Future			7.66140		7.78870		0.00	288,367,434.60	37,639	30,537.00
\$ / R On 16/03/2009 Currency Future			7.83480		7.96400		0.00	2,507,136.00	320	6,623.00
£ / R On 15/09/2008 Currency Future			14.78210		15.11050		0.00	960,836.50	65	2,204.00
£ / R On 12/12/2008 Currency Future			15.02530		15.35690		0.00	0.00	0	1,956.00
£ / R On 16/03/2009 Currency Future			15.27490		15.60570		0.00	5,346,215.00	350	4,703.00
€ / R On 15/09/2008 Currency Future			11.65530		11.95190		0.00	24,977,307.90	2,143	14,854.00
€ / R On 12/12/2008 Currency Future			11.86990		12.16960		0.00	83,564,096.00	7,040	15,447.00
€ / R On 16/03/2009 Currency Future			12.08660		12.38780		0.00	0.00	0	749.00
ALBI On 07/08/2008 Index Future			258.82600		258.21500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			5.00000	8	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			67,855.00000	61,748	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.56900		265.94050		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			32,809.00000	36,297	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			23,404.00000	20,607	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			274.61600		273.93200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			111.40100		111.21800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.73400		114.54600		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.29000		118.09600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.36700		260.77100		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			132,290.00000	126,330	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.18700		268.57300		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			9,188.00000	10,554	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			63,458.00000	58,684	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.53000		276.89700		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.24100		328.13950		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.60700		337.38100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			347.94100		347.63600		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		11.66400	11.60800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.38100	10.39400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.46500	9.50800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.41000	10.42400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.19000	10.21900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.05800	10.06800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.96000	9.96300		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	12.27200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.29300	12.21000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.29300	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.07300	12.02700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.07300	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.57200	11.52300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.57200	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.18200	11.09900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		10.85100	10.76200		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.43800	11.37400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.17300	11.10400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		10.87100	10.80900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		10.44200	10.44200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		9.92200	10.01600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.09800	10.11800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		9.91200	9.92500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.56200	9.61000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.68700	9.70200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.60800	11.54200		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.76300	11.76700		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			12.00100		12.00900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.88700		11.89100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.11200		12.11300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.33100		12.32700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			246.12500		245.43600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			253.48900		252.78000		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			261.34500		260.61400		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.50800		10.52700		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			3,855.00000	3,820	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			4,343.00000	4,308	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.25000		10.27100		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			140.00000	144	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,851.00000	1,820	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.87800		9.90200		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,665.00000	1,679	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,523.00000	1,502	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.47000		9.51900		6.25	0.00	0	6,202.00
R157 On 07/08/2008 Bond Future	9.50	Call			516.00000	631	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			625.00000	458	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			1,450.00000	1,674	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			135.00000	78	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			4,097.00000	4,377	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1.00000	0	6.85	0.00	0	1,000.00
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			4,518.00000	4,237	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			8.00000	10	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,033.00000	2,754	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			101.00000	128	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,657.00000	1,402	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,264.00000	119,546	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			6,035.00000	5,754	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			7,576.00000	7,295	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			9,143.00000	8,861	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.36700		9.41900		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,520.00000	1,683	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		1,068.00000	938	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call		4,648.00000	4,918	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		106.00000	85	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		194.00000	229	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		4,023.00000	3,766	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.23900	9.29400		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		1,705.00000	1,851	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,946.00000	1,790	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.19000	9.23900		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		15,653.00000	15,185	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.09600	9.14600		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call		23.00000	34	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		6,469.00000	6,001	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.99400	9.04600		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		2,786.00000	3,139	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		848.00000	699	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			2.72400	11.97000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		8.00000	3,303	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,693.00000	0	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.60700	11.59300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		701.00000	695	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,541.00000	1,539	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			9.97300	11.07400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,503.00000	1,527	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,519.00000	1,487	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.56700	9.62600		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		7,780.00000	7,510	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.42500	9.48700		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		134.00000	163	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		3,494.00000	3,246	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.26300	9.32800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,265.00000	1,399	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,607.00000	1,456	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.43700	9.48600		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		10,642.00000	10,362	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.31700	9.36800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		22.00000	29	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			5,114.00000	4,832	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.18300		9.23600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,451.00000	1,607	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,372.00000	1,229	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.41900		9.46800		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			11,319.00000	11,020	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.30600		9.35700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			16.00000	21	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			5,419.00000	5,115	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.18200		9.23400		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,397.00000	1,563	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,300.00000	1,151	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.59300		9.67200		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			6,839.00000	6,529	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.42100		9.50400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			9.00000	12	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,973.00000	5,659	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.22100		9.30900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,247.00000	1,408	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,467.00000	1,300	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.40900		9.45800		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			9,675.00000	9,372	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.30400		9.35500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			9.00000	12	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			5,507.00000	5,195	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.18800		9.24000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,289.00000	1,458	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,228.00000	1,075	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.92100		8.98100		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			10,740.00000	10,271	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.84100		8.90200		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			10,107.00000	9,624	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.75600		8.81800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,951.00000	2,315	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			519.00000	385	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			257.91000		257.32000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.62700		265.01800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			273.85900		273.23300		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.07800		7.23830		0.00	7,078.00	1	1,909.00
ZAAD On 12/12/2008 Currency Future			7.15870		7.32000		0.00	8,590,440.00	1,200	4,065.00
ZAAD On 16/03/2009 Currency Future			7.23990		7.40170		0.00	0.00	0	10.00
Total for Derivatives:								481,635,866.00	57,748	312,845.00
Grand Total:								481,635,866.00	57,748	312,845.00