

Daily MTM Report

Daily summary for 07/07/2008

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			11.50000	11.57500			1,150,000,000.00	100,000	0.00
R157 On 15/09/2015 Bond			10.41500	10.49000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.16000	10.23000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.37200	12.38400			0.00	0	0.00
R201 On 21/12/2014 Bond			10.55500	10.63000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.41500	10.49000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.40000	10.47500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.62000	10.69000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.38500	10.46000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.91000	9.98500			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:								1,150,000,000.00	100,000	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.86620		7.85730		0.00	22,552,395.40	2,867	119,692.00
\$ / R On 12/12/2008 Currency Future			8.05450		8.04760		0.00	35,214,274.00	4,372	45,161.00
\$ / R On 16/03/2009 Currency Future			8.24430		8.24100		0.00	5,688,567.00	690	3,424.00
£ / R On 15/09/2008 Currency Future			15.40510		15.49240		0.00	0.00	0	2,150.00
£ / R On 12/12/2008 Currency Future			15.67100		15.76270		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			15.94050		16.03800		0.00	366,631.50	23	91.00
€ / R On 15/09/2008 Currency Future			12.27060		12.28670		0.00	24,602,553.00	2,005	17,487.00
€ / R On 12/12/2008 Currency Future			12.50770		12.52700		0.00	312,692.50	25	8,945.00
€ / R On 16/03/2009 Currency Future			12.74850		12.77190		0.00	5,583,843.00	438	669.00
ALBI On 07/08/2008 Index Future			247.43600		246.41600		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			185,840.00000	175,640	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			254.97100		253.89650		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			2,419.00000	3,177	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			113,454.00000	103,467	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			263.12900		260.80300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.09600		107.71100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.38800		110.99100		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			115.08200		114.67300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			250.13100		249.10850		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			248,915.00000	238,690	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			257.74900		256.69450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			348.00000	476	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			173,403.00000	162,986	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			266.29700		265.21050		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			334.53600		334.53600		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			344.83200		343.25800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			355.67400		354.17900		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		12.34100	12.49700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.49400	11.69400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.64100	10.87300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.58200	11.78600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.32300	11.53400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.20300	11.44100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.13900	11.37100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.42500	12.42500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.41200	12.47000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.58700	12.74300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.58700	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.59700	12.73300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.59700	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.48100	12.61400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.48100	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.20500	12.47300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.05100	12.30200		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.24500	12.43400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.14600	12.35200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.99900	12.20900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.57300	11.78200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.02200	11.10100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.37400	11.59300		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.06500	11.29500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.56700	10.64700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.89100	11.14000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.59000	11.60100		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.94500	11.96500		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			12.34200		12.36300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.12000		12.12900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.39500		12.40300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.66300		12.67200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			233.91900		232.77000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			241.04300		239.85900		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			249.03700		247.81500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.47000		11.55000		2.33	0.00	0	7,457.00
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			5,732.00000	5,587	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			6,220.00000	6,075	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.36000		11.46000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			18.00000	21	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,676.00000	3,517	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.07000		11.18000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			966.00000	1,010	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,652.00000	2,541	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.38000		10.46000		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			539.00000	652	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,682.00000	1,361	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			69.00000	85	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,993.00000	3,575	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			18.00000	21	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,365.00000	4,935	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			9,756.00000	9,323	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			0.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			8,263.00000	7,830	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4.00000	4	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,797.00000	6,364	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,026.00000	114,460	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			11,273.00000	10,840	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			12,815.00000	12,381	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			14,381.00000	13,947	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.30000		10.38000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,054.00000	1,228	5.00	0.00	0	0.00

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	10.25	Put			1,743.00000	1,494	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			138.00000	172	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			4,916.00000	4,527	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			6.00000	8	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			9,066.00000	8,645	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.16000		10.25000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			311.00000	372	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			5,643.00000	5,236	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.13000		10.20000		12.02	0.00	0	2,514.00
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			24,236.00000	23,646	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.06000		10.14000		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			15,364.00000	14,687	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.97100		10.04000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			79.00000	109	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			7,122.00000	6,564	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.31300		12.31800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			95.00000	81	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,958.00000	1,941	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.05100		12.07000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			763.00000	751	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,742.00000	1,725	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.67000		11.70200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,578.00000	1,568	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,627.00000	1,615	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.53000		10.61000		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			12,132.00000	11,788	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.44000		10.52000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			3.00000	4	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			7,838.00000	7,502	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.29000		10.38000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			171.00000	208	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			4,975.00000	4,640	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.38000		10.46000		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			15,991.00000	15,567	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.30000		10.38000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	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			10,606.00000	10,186	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.17000		10.26000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			107.00000	140	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,567.00000	5,130	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.37000		10.45000		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			17,046.00000	16,598	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.29000		10.38000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			11,342.00000	10,841	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.18000		10.26000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			66.00000	87	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,909.00000	5,486	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.58000		10.66000		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			10,604.00000	10,306	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.47000		10.55000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			9,851.00000	9,561	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.29000		10.38000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			214.00000	252	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,308.00000	4,028	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.35000		10.43000		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			15,399.00000	14,948	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.28000		10.36000		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			11,409.00000	10,959	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.17000		10.26000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			42.00000	61	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,977.00000	5,490	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.89000		9.96000		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			17,726.00000	17,265	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.82800		9.89900		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			17,308.00000	16,836	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.74400		9.81600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			16.00000	25	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			5,896.00000	5,419	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			246.80400	245.79000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			254.32000	253.27600		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			262.75500	261.67800		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.43440	7.50220		0.00	3,717,200.00	500	160.00
ZAAD On 12/12/2008 Currency Future			7.52330	7.59420		0.00	8,275,630.00	1,100	2,765.00
ZAAD On 16/03/2009 Currency Future			7.61070	7.68560		0.00	0.00	0	10.00
Total for Derivatives:							106,313,786.40	12,020	252,122.00
Grand Total:							1,256,313,786.40	112,020	252,122.00