

Daily MTM Report

Daily summary for 14/07/2008

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			11.36500		11.47500			0.00	0	0.00
R157 On 15/09/2015 Bond			10.40000		10.55500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.13500		10.29500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.30600		12.32400			0.00	0	0.00
R201 On 21/12/2014 Bond			10.53500		10.69000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.40000		10.55500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.38500		10.54500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.59500		10.75500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.37500		10.53500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.89000		10.04500			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			7.76800		7.81100		0.00	10,168,312.00	1,309	135,522.00
\$ / R On 12/12/2008 Currency Future			7.95230		7.99870		0.00	32,127,292.00	4,040	55,685.00
\$ / R On 16/03/2009 Currency Future			8.13840		8.18780		0.00	0.00	0	4,756.00
£ / R On 15/09/2008 Currency Future			15.40180		15.46610		0.00	77,009.00	5	2,160.00
£ / R On 12/12/2008 Currency Future			15.66300		15.73280		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			15.92910		16.00340		0.00	0.00	0	92.00
€ / R On 15/09/2008 Currency Future			12.30840		12.38390		0.00	0.00	0	17,452.00
€ / R On 12/12/2008 Currency Future			12.54150		12.62210		0.00	376,245.00	30	11,665.00
€ / R On 16/03/2009 Currency Future			12.77840		12.86380		0.00	0.00	0	670.00
ALBI On 07/08/2008 Index Future			247.60300		245.72300		0.00	2,476,030.00	1	1.00
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			192,770.00000	173,970	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			255.01050		253.07450		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			1,633.00000	2,862	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			120,888.00000	102,757	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			263.25200		262.27100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.27900		107.61900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.51900		110.83800		0.00	2,230,380.00	2	6.00
CRD1 On 05/02/2009 Index Future			114.97600		114.27500		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			250.40750		248.48200		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			255,180.00000	235,925	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			257.89950		255.91600		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			204.00000	411	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			181,044.00000	161,416	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			265.89550		263.85000		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			331.81350		331.92900		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			343.38700		342.27500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			354.04700		352.98700		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			12.10800		12.22500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.27600		11.45700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.44500		10.62900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.33500		11.52700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			11.12000		11.31000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.99000		11.19500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.93800		11.13200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.42100		12.42100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.42400		12.41800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.43400		12.53100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.43400		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.36700		12.46700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.36700		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.20900		12.37700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.20900		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.78400		11.98100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.65700		11.83500		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.97100		12.10900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.81200		11.98000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.63100		11.81500		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.32200		11.49400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.99800		11.17900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.09500		11.29600		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.85100		11.05400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.55700		10.72800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.67000		10.88500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.56400		11.57200		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.89200		11.90700		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			12.26500		12.28400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.06800		12.08000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.32300		12.33900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.56100		12.58300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			233.51800		231.87000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			240.50500		238.80700		0.00	7,215,150.00	3	9.00
OTH1 On 05/02/2009 Index Future			247.96100		246.21200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.33000		11.45400		2.33	0.00	0	16,520.00
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			5,558.00000	5,332	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			6,046.00000	5,821	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.20500		11.34800		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			20.00000	26	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,496.00000	3,270	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.88300		11.05100		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,006.00000	1,084	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,509.00000	2,349	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.37900		10.54000		6.25	100,931,485.05	835	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			322.00000	544	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,895.00000	1,247	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			24.00000	48	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,379.00000	3,532	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			4.00000	9	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,783.00000	4,917	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			10,187.00000	9,317	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			8,694.00000	7,824	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			1.00000	1	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,225.00000	6,356	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,595.00000	114,465	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			11,704.00000	10,834	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			13,246.00000	12,376	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			14,812.00000	13,942	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.29800		10.46800		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			831.00000	1,194	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			1,985.00000	1,449	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			89.00000	155	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			5,332.00000	4,499	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			3.00000	6	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			9,527.00000	8,632	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.16200		10.34100		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			239.00000	352	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6,039.00000	5,227	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.12300		10.28300		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			24,928.00000	23,587	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.05200		10.21700		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			16,008.00000	14,619	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.95500		10.12400		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			46.00000	109	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			7,797.00000	6,427	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.25800		12.26700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			65.00000	52	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,902.00000	1,884	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.95500		11.98200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			740.00000	729	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,694.00000	1,675	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.54600		11.59300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,555.00000	1,544	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,598.00000	1,585	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.50900		10.67100		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			12,394.00000	11,697	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.41800		10.58800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			2.00000	4	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			8,122.00000	7,408	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.27100		10.45000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			135.00000	205	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			5,226.00000	4,558	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.37800		10.53900		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			16,407.00000	15,557	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.29500		10.46200		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			11,034.00000	10,159	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.17200		10.34600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			74.00000	130	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,979.00000	5,131	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.36100		10.53200		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			17,502.00000	16,547	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.28200		10.45900		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			11,779.00000	10,796	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.16700		10.35000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			41.00000	85	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			6,381.00000	5,411	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.56300		10.72400		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			10,841.00000	10,243	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.44700		10.61800		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			10,096.00000	9,477	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.26800		10.44900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			174.00000	250	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,511.00000	3,948	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.36200		10.52300		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			15,919.00000	15,016	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.28700		10.45300		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			11,928.00000	10,999	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.17900		10.35100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			24.00000	53	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			6,468.00000	5,533	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.87400		10.03400		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			18,207.00000	17,159	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.81200		9.97500		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			17,807.00000	16,728	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.72800		9.89400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			8.00000	26	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			6,407.00000	5,311	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			247.05800	245.16500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			254.45000	252.50100		0.00	254,450,000.00	100	300.00
TRT1 On 05/02/2009 Index Future			262.33900	260.32900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.48600	7.50560		0.00	14,972.00	2	142.00
ZAAD On 12/12/2008 Currency Future			7.57500	7.59710		0.00	0.00	0	2,465.00
ZAAD On 16/03/2009 Currency Future			7.66330	7.68750		0.00	0.00	0	10.00
Total for Derivatives:							410,066,875.05	6,327	291,502.00
Grand Total:							410,066,875.05	6,327	291,502.00