

Daily MTM Report

Daily summary for 17/07/2008

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			10.87000		11.01500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.87500		10.03500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.60000		9.77500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.13800		12.18000			0.00	0	0.00
R201 On 21/12/2014 Bond			10.01000		10.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.86500		10.03000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.84500		10.02000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.07000		10.24000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.84000		10.00500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.32000		9.50500			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			7.65840		7.72890		0.00	10,101,429.60	1,319	135,584.00
\$ / R On 12/12/2008 Currency Future			7.83670		7.91200		0.00	2,633,131.20	336	57,440.00
\$ / R On 16/03/2009 Currency Future			8.01530		8.09460		0.00	328,627.30	41	4,840.00
£ / R On 15/09/2008 Currency Future			15.30040		15.36710		0.00	0.00	0	2,160.00
£ / R On 12/12/2008 Currency Future			15.55150		15.62470		0.00	1,943,937.50	125	2,176.00
£ / R On 16/03/2009 Currency Future			15.80930		15.88420		0.00	15,809.30	1	115.00
€ / R On 15/09/2008 Currency Future			12.12840		12.19340		0.00	946,015.20	78	17,525.00
€ / R On 12/12/2008 Currency Future			12.35120		12.42220		0.00	1,296,876.00	105	11,695.00
€ / R On 16/03/2009 Currency Future			12.57790		12.65250		0.00	25,155.80	2	703.00
ALBI On 07/08/2008 Index Future			253.93800		251.78400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			0.00000	1	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			132,160.00000	110,621	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			261.53500		259.31700		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			9,092.00000	14,988	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			65,922.00000	49,638	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			269.60100		267.53600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.27600		109.60800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.57600		112.88800		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.09600		116.38700		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			256.51300		254.43450		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			195,655.00000	174,870	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			264.18750		262.04700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			1,719.00000	3,274	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			121,249.00000	101,399	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			272.37750		270.17100		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.57450		332.90300		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.97100		337.57000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.33600		347.97000		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			11.81000		11.89900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.74100		10.89200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.87300		10.07700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.77500		10.94600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.57900		10.74700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.45000		10.58800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.34800		10.47400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.31700		12.35000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.31300		12.33500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.28000		12.33200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.28000		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.14400		12.19500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.14400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.77700		11.92700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.77700		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.37500		11.50900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.14900		11.31100		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.61500		11.72500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.39200		11.51500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.14800		11.28100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.74500		10.93000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.41200		10.60500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.46700		10.68400		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.31200		10.44900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.98600		10.17100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.10200		10.25000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.55400		11.55700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.84500		11.86200		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			12.16300		12.19700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.98500		12.00800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.20300		12.22900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.39400		12.41900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			241.05400		238.50300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			248.26600		245.63900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			255.96200		253.25400		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.83000		10.98300		2.33	357,560,305.07	3,259	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			4,697.00000	4,416	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			5,186.00000	4,904	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.62800		10.80400		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			59.00000	83	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,649.00000	2,384	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.20400		10.41200		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,357.00000	1,492	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,950.00000	1,786	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.84600		10.01700		6.25	134,344,450.45	1,085	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			1,618.00000	2,376	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			333.00000	135	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			287.00000	571	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,783.00000	1,112	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			77.00000	185	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,997.00000	2,149	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			7,329.00000	6,374	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			1.00000	5	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			5,837.00000	4,886	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			15.00000	42	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			4,381.00000	3,453	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			116,454.00000	117,409	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			8,846.00000	7,891	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			10,387.00000	9,432	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			11,953.00000	10,998	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.73800		9.91800		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			2,399.00000	3,141	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			612.00000	370	5.00	111,000,000.00	300	1,000.00
R157 On 06/11/2008 Bond Future	9.50	Call			492.00000	782	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			2,794.00000	2,100	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			35.00000	72	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			6,619.00000	5,672	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.57300		9.76200		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			794.00000	1,115	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,563.00000	2,872	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.57300		9.76300		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			20,466.00000	18,758	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.48800		9.68300		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	1	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			11,406.00000	9,646	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.37700		9.57700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			567.00000	1,137	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			3,569.00000	2,318	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.09500		12.13400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			49.00000	46	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,817.00000	1,795	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.74100		11.78600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			739.00000	739	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,635.00000	1,622	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.26600		11.32800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,542.00000	1,540	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,572.00000	1,567	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.98700		10.15800		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			10,165.00000	9,406	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.86900		10.04800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			19.00000	39	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,842.00000	5,085	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.69300		9.88300		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			480.00000	695	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			3,209.00000	2,614	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.83700		10.00800		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			13,561.00000	12,618	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.73300		9.91000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1.00000	3	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			8,100.00000	7,135	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.58900		9.77300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			430.00000	688	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			3,310.00000	2,568	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.82000		10.00100		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			14,489.00000	13,430	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.72200		9.90900		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			0.00000	2	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			8,674.00000	7,585	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.58800		9.78100		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			334.00000	593	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,469.00000	2,605	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.04100		10.21200		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			8,921.00000	8,268	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.89600		10.07700		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			8,120.00000	7,447	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.68400		9.87500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			527.00000	727	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,819.00000	2,326	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.82100		9.99200		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			12,887.00000	11,877	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.73000		9.90500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	1	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			8,804.00000	7,771	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.60400		9.78500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			262.00000	481	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			3,476.00000	2,626	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.30400		9.49400		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			14,551.00000	13,180	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.23200		9.42500		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			14,042.00000	12,632	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.13800		9.33500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			266.00000	653	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2,782.00000	1,707	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			253.12400		251.06000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			260.69800		258.57200		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			268.77900		266.58800		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.42650		7.46340		0.00	0.00	0	142.00
ZAAD On 12/12/2008 Currency Future			7.51180		7.55070		0.00	0.00	0	2,465.00
ZAAD On 16/03/2009 Currency Future			7.59460		7.63710		0.00	0.00	0	10.00
Total for Derivatives:								620,195,737.42	6,651	292,906.00
Grand Total:								620,195,737.42	6,651	292,906.00