

Daily MTM Report

Daily summary for 18/07/2008

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			10.84000	10.87000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.88000	9.87500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.62500	9.60000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.11200	12.13800			0.00	0	0.00
R201 On 21/12/2014 Bond			10.01000	10.01000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.87500	9.86500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.85500	9.84500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.08000	10.07000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.85000	9.84000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.36000	9.32000			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			7.67070		7.65840		0.00	271,826,595.90	35,437	170,804.00
\$ / R On 12/12/2008 Currency Future			7.85010		7.83670		0.00	9,891,126.00	1,260	58,700.00
\$ / R On 16/03/2009 Currency Future			8.02970		8.01530		0.00	2,938,870.20	366	5,206.00
£ / R On 15/09/2008 Currency Future			15.25510		15.30040		0.00	0.00	0	2,160.00
£ / R On 12/12/2008 Currency Future			15.50680		15.55150		0.00	1,550,680.00	100	2,276.00
£ / R On 16/03/2009 Currency Future			15.76290		15.80930		0.00	535,938.60	34	149.00
€ / R On 15/09/2008 Currency Future			12.12490		12.12840		0.00	19,521,089.00	1,610	18,318.00
€ / R On 12/12/2008 Currency Future			12.34980		12.35120		0.00	703,938.60	57	11,695.00
€ / R On 16/03/2009 Currency Future			12.57580		12.57790		0.00	553,335.20	44	747.00
ALBI On 07/08/2008 Index Future			253.78500		253.93800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1.00000	1	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			110,621.00000	112,151	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			261.37750		261.53500		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			14,988.00000	14,371	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			49,638.00000	50,596	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			269.58900		269.60100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.27300		110.27600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.57300		113.57600		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.09300		117.09600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			256.37900		256.51300		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			174,870.00000	176,210	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			264.04900		264.18750		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			3,274.00000	3,088	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			101,399.00000	102,598	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			272.23500		272.37750		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.57450		327.57450		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			338.07000		337.97100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.44300		348.33600		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		11.81300	11.81000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.74200	10.74100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.87400	9.87300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.77600	10.77500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.58000	10.57900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.45100	10.45000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.34900	10.34800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.32500	12.31700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.31400	12.31300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.28100	12.28000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.28100	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.14600	12.14400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.14600	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.78800	11.77700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.78800	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.38700	11.37500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.14800	11.14900		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.61900	11.61500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.39500	11.39200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.15100	11.14800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		10.74600	10.74500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.42900	10.41200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.46800	10.46700		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.31300	10.31200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.99700	9.98600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.10400	10.10200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.55000	11.55400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.83400	11.84500		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			12.14400		12.16300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.97500		11.98500		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.19600		12.20300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.39000		12.39400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			240.79800		241.05400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			248.00300		248.26600		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			255.69100		255.96200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.81100		10.83000		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			4,416.00000	4,381	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			4,904.00000	4,869	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.59400		10.62800		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			83.00000	88	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,384.00000	2,332	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.28400		10.20400		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,492.00000	1,433	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,786.00000	1,843	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.86600		9.84600		6.25	29,689,804.80	240	6,486.00
R157 On 07/08/2008 Bond Future	9.75	Call			571.00000	509	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,112.00000	1,162	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,376.00000	2,268	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			135.00000	140	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.50	Call			185.00000	155	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,149.00000	2,232	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			6,374.00000	6,486	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			5.00000	4	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			4,886.00000	4,996	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			42.00000	32	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,453.00000	3,556	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			117,409.00000	117,297	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			7,891.00000	8,003	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			9,432.00000	9,544	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			10,998.00000	11,110	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.78300		9.73800		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			782.00000	693	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			2,100.00000	2,258	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			3,141.00000	2,941	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			370.00000	417	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			72.00000	59	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			5,672.00000	5,906	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.67700		9.57300		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,115.00000	922	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,872.00000	3,237	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.60500		9.57300		12.02	9,820,809.00	90	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			18,758.00000	19,049	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.52000		9.48800		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			1.00000	1	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			9,646.00000	9,938	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.42900		9.37700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			1,137.00000	955	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2,318.00000	2,614	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.06800		12.09500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			46.00000	43	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,795.00000	1,777	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.69100		11.74100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			739.00000	740	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,622.00000	1,608	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.20000		11.26600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,540.00000	1,538	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,567.00000	1,561	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.99200		9.98700		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			9,406.00000	9,429	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.87000		9.86900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			39.00000	38	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,085.00000	5,088	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.73100		9.69300		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			695.00000	643	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,614.00000	2,725	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.85000		9.83700		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			12,618.00000	12,690	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.74500		9.73300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			3.00000	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			7,135.00000	7,200	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.62800		9.58900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			688.00000	622	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,568.00000	2,715	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.83200		9.82000		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			13,430.00000	13,500	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.73400		9.72200		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			2.00000	1	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			7,585.00000	7,656	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.62500		9.58800		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			593.00000	531	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,605.00000	2,759	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.05500		10.04100		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			8,268.00000	8,322	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.90800		9.89600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			2.00000	2	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,447.00000	7,492	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.73800		9.68400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			727.00000	662	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,326.00000	2,457	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.83300		9.82100		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			11,877.00000	11,948	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.74100		9.73000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			7,771.00000	7,837	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.63900		9.60400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			481.00000	427	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,626.00000	2,780	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.33600		9.30400		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			13,180.00000	13,414	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.26300		9.23200		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			12,632.00000	12,862	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.18500		9.13800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			653.00000	532	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,707.00000	1,940	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			252.98900		253.12400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			260.55800		260.69800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			268.63600		268.77900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.39690		7.42650		0.00	54,382,008.80	7,352	3,756.00
ZAAD On 12/12/2008 Currency Future			7.48220		7.51180		0.00	0.00	0	2,465.00
ZAAD On 16/03/2009 Currency Future			7.56650		7.59460		0.00	0.00	0	10.00
Total for Derivatives:								401,414,196.10	46,590	334,187.00
Grand Total:								401,414,196.10	46,590	334,187.00