

Daily MTM Report

Daily summary for 31/07/2008

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			10.20000		10.61000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.22000		9.44000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.95500		9.14500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.92600		12.00600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.30500		9.53500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.18500		9.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.17000		9.39000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.32000		9.57000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.13500		9.34500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.66500		8.86000			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			7.39750		7.48630		0.00	3,025,577.50	409	175,339.00
\$ / R On 12/12/2008 Currency Future			7.56860		7.66060		0.00	6,804,171.40	899	32,123.00
\$ / R On 16/03/2009 Currency Future			7.73980		7.83870		0.00	1,277,067.00	165	6,903.00
£ / R On 15/09/2008 Currency Future			14.60500		14.76620		0.00	715,645.00	49	2,189.00
£ / R On 12/12/2008 Currency Future			14.84450		15.00950		0.00	0.00	0	1,940.00
£ / R On 16/03/2009 Currency Future			15.08720		15.26730		0.00	4,526,160.00	300	5,101.00
€ / R On 15/09/2008 Currency Future			11.52050		11.62240		0.00	1,313,337.00	114	14,856.00
€ / R On 12/12/2008 Currency Future			11.73080		11.83660		0.00	961,925.60	82	15,503.00
€ / R On 16/03/2009 Currency Future			11.94280		12.05890		0.00	0.00	0	749.00
ALBI On 07/08/2008 Index Future			262.03000		259.07600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			6.00000	397	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			59,246.00000	30,097	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			269.86950		266.82700		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			37,714.00000	58,547	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			19,444.00000	9,852	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.92000		274.95400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.18500		111.07500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.54100		114.39800		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.12200		117.94300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.51100		261.57100		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			124,290.00000	94,890	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.42500		269.39700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			10,981.00000	21,059	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			57,011.00000	36,809	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.86800		277.74600		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.43450		327.24100		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.45500		337.42700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			347.66100		347.78400		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		11.48200	11.70400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.11600	10.29600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.15200	9.32500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.14000	10.35400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.93300	10.08100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.76100	9.90400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.64600	9.78700		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		12.26000	12.26800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.15500	12.32700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.15500	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.88500	12.11400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.88500	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.38900	11.68800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.38900	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		10.91500	11.24800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		10.55700	10.90200		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.22500	11.48700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		10.91400	11.21200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		10.57800	10.89500		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		10.14200	10.41000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		9.59800	9.88900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		9.79200	10.06300		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		9.63000	9.76700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.28400	9.52000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.37500	9.51700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.54322	11.54300		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.75900	11.76200		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			11.99200		12.00000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.22600		11.88300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.09900		12.10000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.31300		12.30600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			249.65900		246.62400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.12800		254.00300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			265.09600		261.87500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.18200		10.59500		2.33	31,611,798.15	285	15,044.00
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			3,981.00000	3,212	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			4,470.00000	3,700	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.89400		10.35200		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			116.00000	263	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,962.00000	1,347	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.45500		9.99700		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,586.00000	2,012	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,582.00000	1,221	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.21300		9.44200		6.25	65,889,985.26	517	6,703.00
R157 On 07/08/2008 Bond Future	9.50	Call			694.00000	1,708	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			360.00000	46	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			1,806.00000	3,088	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			48.00000	2	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			4,538.00000	5,867	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			0.00000	0	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			0.00000	4	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,076.00000	2,750	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			10.00000	89	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,592.00000	1,343	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			137.00000	598	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,250.00000	382	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,707.00000	121,036	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			5,593.00000	4,264	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			7,134.00000	5,805	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			8,700.00000	7,371	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.10300		9.33900		5.00	140,264,199.30	1,130	3,630.00
R157 On 06/11/2008 Bond Future	10.25	Call			5,065.00000	6,356	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			74.00000	25	5.00	10,000,000.00	400	300.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,773.00000	2,694	5.00	1,077,600,000.00	400	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			870.00000	453	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			249.00000	521	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,628.00000	2,561	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			8.96600		9.20900		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,932.00000	2,715	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,706.00000	1,142	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.95300		9.14300		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			14,735.00000	12,883	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.85700		9.04700		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			49.00000	189	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,543.00000	3,820	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.74900		8.94400		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,499.00000	5,096	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			573.00000	243	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.91100		11.99200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			4.00000	3	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,699.00000	1,657	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.48600		11.63000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			687.00000	698	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,538.00000	1,507	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.89500		11.13000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,493.00000	1,495	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,513.00000	1,503	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.30000		9.54100		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			7,392.00000	6,280	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.15200		9.39800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			176.00000	381	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,138.00000	2,232	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.97400		9.23400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,460.00000	2,122	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,390.00000	901	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.18100		9.39000		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			10,092.00000	8,879	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.05600		9.26800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			38.00000	116	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			4,561.00000	3,418	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.91100		9.13300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,763.00000	2,583	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,103.00000	653	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.16200		9.38200		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			10,793.00000	9,429	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.04500		9.26800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			27.00000	99	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,888.00000	3,582	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.91100		9.14200		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,698.00000	2,637	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,043.00000	559	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.30800		9.56700		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			6,427.00000	5,401	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.12700		9.39400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			13.00000	38	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,556.00000	4,550	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.90900		9.19300		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,459.00000	2,090	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,247.00000	809	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.13300		9.34200		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			8,955.00000	7,637	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.02300		9.23500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			20.00000	80	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,774.00000	3,497	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.89700		9.11600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,716.00000	2,665	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			885.00000	454	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.66400		8.84400		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			9,661.00000	8,203	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.58300		8.76200		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			8,990.00000	7,519	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.49300		8.67600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2,834.00000	4,190	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			253.00000	82	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			261.01900		258.11200		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.82800		265.83500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.15900		274.07300		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.92170		7.02030		0.00	0.00	0	2,203.00
ZAAD On 12/12/2008 Currency Future			7.00190		7.10170		0.00	0.00	0	4,065.00
ZAAD On 16/03/2009 Currency Future			7.08420		7.18760		0.00	0.00	0	10.00
Total for Derivatives:								1,343,989,866.21	4,750	319,029.00
Grand Total:								1,343,989,866.21	4,750	319,029.00