

Daily MTM Report

Daily summary for 01/08/2008

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			10.09000	10.20000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.22500	9.22000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.00500	8.95500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.91000	11.92600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.31500	9.30500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.20000	9.18500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18500	9.17000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.34000	9.32000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.15000	9.13500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.74000	8.66500			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			7.36390		7.39750		0.00	24,477,603.60	3,324	177,740.00
\$ / R On 12/12/2008 Currency Future			7.53410		7.56860		0.00	9,515,568.30	1,263	32,214.00
\$ / R On 16/03/2009 Currency Future			7.70320		7.73980		0.00	8,689,209.60	1,128	7,426.00
£ / R On 15/09/2008 Currency Future			14.48960		14.60500		0.00	217,344.00	15	2,204.00
£ / R On 12/12/2008 Currency Future			14.72630		14.84450		0.00	13,724,911.60	932	2,758.00
£ / R On 16/03/2009 Currency Future			14.96560		15.08720		0.00	2,095,184.00	140	5,161.00
€ / R On 15/09/2008 Currency Future			11.43120		11.52050		0.00	4,000,920.00	350	15,200.00
€ / R On 12/12/2008 Currency Future			11.63990		11.73080		0.00	14,095,918.90	1,211	15,498.00
€ / R On 16/03/2009 Currency Future			11.84840		11.94280		0.00	1,030,810.80	87	699.00
ALBI On 07/08/2008 Index Future			261.81600		262.03000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			397.00000	194	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			30,097.00000	32,034	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			269.64900		269.86950		0.00	75,501,720.00	28	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			58,547.00000	56,763	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			9,852.00000	10,273	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.86700		277.92000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.25600		112.18500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.61400		115.54100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.19700		119.12200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.34900		264.51100		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			94,890.00000	96,510	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.25800		272.42500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			21,059.00000	20,230	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			36,809.00000	37,650	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.69600		280.86800		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.43500		327.43450		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.45200		337.45500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			347.65700		347.66100		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		11.48900	11.48200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.11900	10.11600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.15400	9.15200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.14200	10.14000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.93500	9.93300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.76300	9.76100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.64900	9.64600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.18800	12.22500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.21100	12.26000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.15300	12.15500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.15300	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.89700	11.88500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.89700	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.38900	11.38900		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		10.93500	10.91500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		10.56400	10.55700		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.23200	11.22500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		10.92100	10.91400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		10.58600	10.57800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		10.14400	10.14200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		9.62000	9.59800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		9.79400	9.79200		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		9.63100	9.63000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.30200	9.28400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.37600	9.37500		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.75200	11.75900		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod		11.97700	11.99200		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 31/10/2008 jRod			12.20300		12.22600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.08500		12.09900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.29800		12.31300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			249.16400		249.65900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			256.61900		257.12800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			264.57100		265.09600		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.07300		10.18200		2.33	3,889,301.50	35	15,011.00
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			3,212.00000	3,008	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			3,700.00000	3,496	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.76900		9.89400		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			263.00000	320	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,347.00000	1,194	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.30800		9.45500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,012.00000	2,137	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,221.00000	1,130	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.22400		9.21300		6.25	0.00	0	6,703.00
R157 On 07/08/2008 Bond Future	9.25	Call			598.00000	526	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			382.00000	374	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,708.00000	1,636	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			46.00000	38	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			3,088.00000	3,023	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			2.00000	1	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			5,867.00000	5,803	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			4.00000	2	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,750.00000	2,812	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			89.00000	62	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			1,343.00000	1,380	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			121,036.00000	120,972	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			4,264.00000	4,328	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			5,805.00000	5,869	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			7,371.00000	7,435	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.11500		9.10300		5.00	8,932,250.88	72	3,630.00
R157 On 06/11/2008 Bond Future	8.75	Call			521.00000	498	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,561.00000	2,606	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	Call			6,356.00000	6,288	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			25.00000	26	5.00	0.00	0	300.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,694.00000	2,637	5.00	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			453.00000	464	5.00	0.00	0	1,000.00
R157 On 05/02/2009 Bond Future			8.97900		8.96600		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,715.00000	2,664	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,142.00000	1,164	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.00400		8.95300		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			12,883.00000	13,384	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.90900		8.85700		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			189.00000	131	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,820.00000	4,276	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.80200		8.74900		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,096.00000	4,633	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			243.00000	309	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.89800		11.91100		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			3.00000	2	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,657.00000	1,649	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.49100		11.48600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			698.00000	693	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,507.00000	1,502	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.88700		10.89500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,495.00000	1,492	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,503.00000	1,499	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.31200		9.30000		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			6,280.00000	6,336	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.16400		9.15200		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			381.00000	364	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,232.00000	2,269	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.98700		8.97400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,122.00000	2,081	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			901.00000	919	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.19200		9.18100		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			8,879.00000	8,944	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.06700		9.05600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			116.00000	108	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,418.00000	3,473	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 05/02/2009 Bond Future			8.92400	8.91100		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,583.00000	2,526	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		653.00000	672	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.18300	9.16200		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		9,429.00000	9,561	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.06700	9.04500		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		99.00000	86	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,582.00000	3,706	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.93400	8.91100		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,637.00000	2,530	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		559.00000	595	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.33000	9.30800		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		5,401.00000	5,489	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.15000	9.12700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		38.00000	34	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,550.00000	4,635	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.93300	8.90900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,090.00000	2,028	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		809.00000	838	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.14400	9.13300		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		7,637.00000	7,707	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.03400	9.02300		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		80.00000	73	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,497.00000	3,560	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.90900	8.89700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,665.00000	2,605	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		454.00000	470	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.73500	8.66400		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		8,203.00000	8,784	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.65500	8.58300		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		7,519.00000	8,116	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.56600	8.49300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		4,190.00000	3,623	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		82.00000	131	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			260.85200		261.01900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.65600		268.82800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.98200		277.15900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.81860		6.92170		0.00	0.00	0	2,203.00
ZAAD On 12/12/2008 Currency Future			6.90200		7.00190		0.00	13,251,840.00	1,920	4,785.00
ZAAD On 16/03/2009 Currency Future			6.98370		7.08420		0.00	0.00	0	10.00
Total for Derivatives:								179,422,583.18	10,505	323,941.00
Grand Total:								179,422,583.18	10,505	323,941.00