

# Daily MTM Report

Daily summary for 03/07/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
R153 On 31/08/2010 Bond			11.64500	11.78000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.61000	10.76000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.35500	10.51500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.41600	12.44800			0.00	0	0.00
R201 On 21/12/2014 Bond			10.75500	10.89000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.61500	10.76500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.60000	10.75000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.81500	10.96000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.58000	10.72500			0.00	0	0.00
R209 On 31/03/2036 Bond			10.11500	10.28000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 15/09/2008 Currency Future			7.90440		7.97170		0.00	324,270,105.60	41,024	121,449.00
\$ / R On 12/12/2008 Currency Future			8.09690		8.16480		0.00	5,165,822.20	638	45,067.00
\$ / R On 16/03/2009 Currency Future			8.29170		8.35970		0.00	696,502.80	84	2,641.00
£ / R On 15/09/2008 Currency Future			15.59160		15.79330		0.00	1,948,950.00	125	1,900.00
£ / R On 12/12/2008 Currency Future			15.86480		16.06720		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			16.14160		16.34280		0.00	710,230.40	44	46.00
€ / R On 15/09/2008 Currency Future			12.37700		12.60000		0.00	16,102,477.00	1,301	15,220.00
€ / R On 12/12/2008 Currency Future			12.62030		12.84610		0.00	1,274,650.30	101	8,820.00
€ / R On 16/03/2009 Currency Future			12.86820		13.09270		0.00	682,014.60	53	205.00
ALBI On 07/08/2008 Index Future			244.91150		243.41750		0.00	0.00	0	0.00
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			215,825.00000	200,885	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			252.34600		250.80700		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			917.00000	1,510	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			142,847.00000	128,050	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			258.99900		259.08800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.25900		106.76900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.51500		110.01000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.18200		113.66100		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			247.68000		246.23000		0.00	180,806,400.00	73	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			277,700.00000	263,200	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			255.19900		253.70500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			110.00000	199	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			203,060.00000	188,209	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			263.66700		262.12500		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			311.68140		311.68140		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			321.19625		321.19625		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			329.20750		329.20750		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		12.49600	12.58700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.69300	11.79600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.87200	11.03000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.78400	11.89400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.53300	11.64000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.44000	11.56500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.37000	11.49600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.42500	12.42100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.47300	12.50500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.74600	12.82700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.74600	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.73100	12.82000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.73100	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.60800	12.71100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.60800	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.47100	12.62800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.30100	12.41800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.43400	12.54100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.35100	12.48100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.20800	12.35100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.78100	11.90300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.23900	11.40900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.59200	11.71500		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.29400	11.41800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.78100	10.94300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		11.13900	11.26700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.61100	11.61400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.98500	11.99100		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			12.39000		12.39700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.14200		12.14700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.41200		12.42000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.67700		12.69300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			231.00900		229.28300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			238.02200		236.24300		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			245.92000		244.08400		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.63000		11.74000		2.33	34,316,343.65	317	7,457.00
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			6,076.00000	5,877	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			6,564.00000	6,365	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.57000		11.68000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			11.00000	14	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			4,024.00000	3,849	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.32000		11.43000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			854.00000	902	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,893.00000	2,785	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.59000		10.72000		6.25	4,550,030.32	38	6,735.00
R157 On 07/08/2008 Bond Future	10.25	Call			224.00000	354	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,760.00000	2,195	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			20.00000	38	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			5,337.00000	4,661	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			6,745.00000	6,056	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			11,150.00000	10,456	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			9,657.00000	8,963	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			1.00000	2	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			8,188.00000	7,495	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			112,633.00000	113,327	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			12,667.00000	11,973	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			14,208.00000	13,514	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			15,774.00000	15,080	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.53000		10.66000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			556.00000	757	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			2,713.00000	2,236	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			52.00000	83	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			6,298.00000	5,651	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			2.00000	3	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			10,529.00000	9,853	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.40000		10.53000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			164.00000	222	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6,932.00000	6,326	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.34000		10.48000		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			26,543.00000	25,400	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.28000		10.42000		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			17,677.00000	16,531	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.19000		10.33000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			16.00000	36	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			9,471.00000	8,338	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.35500		12.39200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			99.00000	97	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			2,000.00000	1,979	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.12100		12.18100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			760.00000	762	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,771.00000	1,756	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.76500		11.85000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,582.00000	1,580	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,638.00000	1,632	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.74000		10.87000		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			13,241.00000	12,689	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.66000		10.79000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			1.00000	2	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			8,962.00000	8,423	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.53000		10.66000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			85.00000	119	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			6,033.00000	5,538	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.60000		10.73000		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			17,402.00000	16,726	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.53000		10.66000		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			12,056.00000	11,386	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.41000		10.54000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			40.00000	64	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			6,940.00000	6,299	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.58000		10.72000		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			18,535.00000	17,767	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.51000		10.65000		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			12,823.00000	12,059	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.41000		10.55000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			19.00000	36	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			7,449.00000	6,704	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.79000		10.92000		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			11,563.00000	11,085	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.69000		10.82000		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			10,821.00000	10,355	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.53000		10.66000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			118.00000	157	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			5,192.00000	4,777	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.56000		10.69000		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			16,841.00000	16,125	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.50000		10.63000		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			12,903.00000	12,189	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.40000		10.53000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			11.00000	22	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			7,441.00000	6,736	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.10000		10.24000		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			19,514.00000	18,631	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.05000		10.19000		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			19,184.00000	18,293	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.97400		10.11000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2.00000	5	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			7,803.00000	6,930	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			244.37100		242.93200		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			251.79000		250.30700		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			260.14400		258.61400		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.52400		7.60620		0.00	300,960.00	40	645.00
ZAAD On 12/12/2008 Currency Future			7.61720		7.70000		0.00	3,808,600.00	500	2,475.00
ZAAD On 16/03/2009 Currency Future			7.70860		7.79120		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>								<b>574,633,086.87</b>	<b>44,338</b>	<b>250,055.00</b>
<b>Grand Total:</b>								<b>574,633,086.87</b>	<b>44,338</b>	<b>250,055.00</b>