

# Daily MTM Report

Daily summary for 15/07/2008

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			11.27000	11.36500			0.00	0	0.00
R157 On 15/09/2015 Bond			10.26500	10.40000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.00000	10.13500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.26500	12.30600			0.00	0	0.00
R201 On 21/12/2014 Bond			10.40000	10.53500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.25000	10.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.24000	10.38500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.46500	10.59500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.23500	10.37500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.73500	9.89000			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			7.80440		7.76800		0.00	4,276,811.20	548	135,675.00
\$ / R On 12/12/2008 Currency Future			7.99240		7.95230		0.00	12,388,220.00	1,550	56,935.00
\$ / R On 16/03/2009 Currency Future			8.18100		8.13840		0.00	351,783.00	43	4,799.00
£ / R On 15/09/2008 Currency Future			15.57680		15.40180		0.00	0.00	0	2,160.00
£ / R On 12/12/2008 Currency Future			15.84470		15.66300		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			16.11490		15.92910		0.00	354,527.80	22	114.00
€ / R On 15/09/2008 Currency Future			12.42350		12.30840		0.00	62,117.50	5	17,447.00
€ / R On 12/12/2008 Currency Future			12.66160		12.54150		0.00	379,848.00	30	11,695.00
€ / R On 16/03/2009 Currency Future			12.90160		12.77840		0.00	348,343.20	27	697.00
ALBI On 07/08/2008 Index Future			249.25800		247.60300		0.00	0.00	0	1.00
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			173,970.00000	157,420	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			256.71600		255.01050		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			2,862.00000	4,650	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			102,757.00000	87,490	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			264.96100		263.25200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.77500		108.27900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.03000		111.51900		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			115.50300		114.97600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			251.97000		250.40750		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			235,925.00000	220,300	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			259.50850		257.89950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			411.00000	733	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			161,416.00000	145,648	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			267.55450		265.89550		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			332.90300		331.81350		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			343.23100		343.38700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			353.91900		354.04700		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		12.07600	12.10800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.13000	11.27600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.27900	10.44500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.19600	11.33500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.96600	11.12000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.84300	10.99000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.14900	10.93800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.40800	12.42100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.40700	12.42400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.47000	12.43400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.47000	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.35900	12.36700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.35900	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.16600	12.20900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.16600	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.75800	11.78400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.57700	11.65700		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.93600	11.97100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.75900	11.81200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.55100	11.63100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.16800	11.32200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.85600	10.99800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.93500	11.09500		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.70300	10.85100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.40300	10.55700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.51200	10.67000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.56100	11.56400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.88100	11.89200		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			12.24500		12.26500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.05400		12.06800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.30300		12.32300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.53200		12.56100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			235.65800		233.51800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			242.70800		240.50500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			250.23300		247.96100		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.23800		11.33000		2.33	60,694,095.42	557	16,470.00
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			5,332.00000	5,164	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			5,821.00000	5,653	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.09800		11.20500		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			26.00000	32	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,270.00000	3,102	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.75700		10.88300		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,084.00000	1,151	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,349.00000	2,237	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.23700		10.37900		6.25	203,764,889.00	1,675	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			544.00000	870	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,247.00000	799	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			48.00000	100	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,532.00000	2,810	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			9.00000	21	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			4,917.00000	4,155	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			9,317.00000	8,543	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			7,824.00000	7,050	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			1.00000	3	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,356.00000	5,583	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,465.00000	115,240	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			10,834.00000	10,060	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			12,376.00000	11,601	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			13,942.00000	13,167	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.14900		10.29800		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,194.00000	1,604	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		1,449.00000	1,064	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		155.00000	250	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		4,499.00000	3,799	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		6.00000	13	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		8,632.00000	7,843	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.00600	10.16200		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		352.00000	490	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		5,227.00000	4,550	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.98200	10.12300		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		23,587.00000	22,382	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.90800	10.05200		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		14,619.00000	13,383	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.80700	9.95500		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		109.00000	219	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		6,427.00000	5,258	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.21400	12.25800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		52.00000	50	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,884.00000	1,859	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.89400	11.95500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		729.00000	731	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,675.00000	1,659	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.47300	11.54600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,544.00000	1,543	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,585.00000	1,580	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.37800	10.50900		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		11,697.00000	11,129	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.28000	10.41800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		4.00000	7	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		7,408.00000	6,825	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.12600	10.27100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		205.00000	286	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		4,558.00000	4,036	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.22700	10.37800		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		15,557.00000	14,749	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.13800	10.29500		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			10,159.00000	9,327	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.01000		10.17200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			130.00000	218	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,131.00000	4,365	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.22000		10.36100		0.00	4,617,916.50	53	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			16,547.00000	15,749	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.13600		10.28200		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			10,796.00000	9,973	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.01600		10.16700		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			85.00000	150	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,411.00000	4,628	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.43200		10.56300		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			10,243.00000	9,752	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.30900		10.44700		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			9,477.00000	8,974	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.12100		10.26800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			250.00000	334	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			3,948.00000	3,510	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.21100		10.36200		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			15,016.00000	14,156	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.13200		10.28700		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			10,999.00000	10,118	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.01900		10.17900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			53.00000	106	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,533.00000	4,676	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.71300		9.87400		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			17,159.00000	16,075	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.64800		9.81200		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			16,728.00000	15,612	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.56200		9.72800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			26.00000	75	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			5,311.00000	4,214	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			248.61600	247.05800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			256.05500	254.45000		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			263.99300	262.33900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.60300	7.48600		0.00	304,120.00	40	142.00
ZAAD On 12/12/2008 Currency Future			7.69460	7.57500		0.00	0.00	0	2,465.00
ZAAD On 16/03/2009 Currency Future			7.78570	7.66330		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>							<b>287,542,671.62</b>	<b>4,550</b>	<b>292,972.00</b>
<b>Grand Total:</b>							<b>287,542,671.62</b>	<b>4,550</b>	<b>292,972.00</b>