

# Daily MTM Report

Daily summary for 24/07/2008

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			10.64000	10.78500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.69000	9.88500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.42000	9.63000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.10100	12.17700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.80000	10.00000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.65500	9.87500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.64500	9.86000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.86500	10.06500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.64000	9.86000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.16500	9.38000			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			7.71730		7.64300		0.00	11,043,456.30	1,431	180,764.00
\$ / R On 12/12/2008 Currency Future			7.88630		7.81160		0.00	181,384.90	23	62,295.00
\$ / R On 16/03/2009 Currency Future			8.06320		7.98800		0.00	2,015,800.00	250	6,153.00
£ / R On 15/09/2008 Currency Future			15.24540		15.20120		0.00	106,717.80	7	2,317.00
£ / R On 12/12/2008 Currency Future			15.47700		15.43500		0.00	0.00	0	2,426.00
£ / R On 16/03/2009 Currency Future			15.73040		15.68980		0.00	51,910,320.00	3,300	4,303.00
€ / R On 15/09/2008 Currency Future			12.05980		11.96220		0.00	0.00	0	18,543.00
€ / R On 12/12/2008 Currency Future			12.26610		12.16970		0.00	0.00	0	11,715.00
€ / R On 16/03/2009 Currency Future			12.48720		12.39270		0.00	0.00	0	799.00
ALBI On 07/08/2008 Index Future			256.22400		253.67700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			0.00000	2	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			113,230.00000	87,762	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			263.88950		261.26650		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			13,450.00000	23,085	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			50,785.00000	34,190	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			271.96300		269.45500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.57600		109.79800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.88400		113.08300		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.41400		116.58800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			258.74550		256.28700		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			177,130.00000	152,545	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			266.48700		263.95450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,739.00000	5,626	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			103,194.00000	80,756	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			274.74700		272.13600		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.78600		327.78600		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			338.15800		338.15600		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.46500		348.54700		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			11.68500		11.81800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.57000		10.74600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.69200		9.89300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.60600		10.77700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.38600		10.57400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.20300		10.39500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.08500		10.27700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.28300		12.30000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.35200		12.38200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.24300		12.33800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.24300		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.06300		12.18900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.06300		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.61400		11.75400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.61400		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.21100		11.41200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.91200		11.12800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.46700		11.62300		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.21600		11.39600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.94600		11.14100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.58200		10.75100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.19800		10.41500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.28900		10.46600		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.06300		10.25600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.78100		10.00900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.84500		10.04200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.54300		11.54400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.79300		11.80100		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			12.07400		12.09200		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.93900		11.95300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.17000		12.18800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.38800		12.40900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			243.62100		240.60700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			250.91000		247.80600		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			258.68700		255.48700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.61500		10.76700		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			4,299.00000	4,018	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			4,788.00000	4,507	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.37200		10.54600		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			89.00000	123	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,254.00000	2,001	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.02100		10.22700		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,452.00000	1,593	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,779.00000	1,624	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.67900		9.88000		6.25	96,316,734.92	772	6,202.00
R157 On 07/08/2008 Bond Future	9.75	Call			382.00000	887	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,114.00000	485	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,144.00000	3,200	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			95.00000	17	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.50	Call			89.00000	280	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,244.00000	1,302	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			6,564.00000	5,431	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			1.00000	5	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			5,072.00000	3,943	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			12.00000	54	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,614.00000	2,522	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			117,218.00000	118,352	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			8,081.00000	6,948	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			9,623.00000	8,489	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			11,189.00000	10,055	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.58700		9.79800		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			640.00000	1,074	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			2,287.00000	1,558	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			2,854.00000	3,815	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			412.00000	210	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			49.00000	112	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			5,978.00000	4,878	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.47000		9.69300		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			875.00000	1,297	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,276.00000	2,497	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.40800		9.61800		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			19,167.00000	17,241	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.31900		9.53400		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			1.00000	5	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			10,065.00000	8,088	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.22300		9.44400		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			889.00000	1,773	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2,685.00000	1,519	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.07900		12.15800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			20.00000	18	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,801.00000	1,759	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.72300		11.84000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			699.00000	707	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,611.00000	1,585	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.20200		11.34600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,515.00000	1,515	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,546.00000	1,538	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.78500		9.99600		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			9,446.00000	8,500	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.65400		9.87500		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			33.00000	78	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,105.00000	4,180	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.50400		9.73700		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			621.00000	953	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,728.00000	2,059	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.64500		9.86500		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			12,773.00000	11,544	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.53200		9.76100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			2.00000	9	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			7,287.00000	6,025	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.40700		9.64500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			581.00000	1,023	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,767.00000	1,900	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.62600		9.84700		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			13,589.00000	12,275	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.52100		9.74900		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1.00000	6	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			7,743.00000	6,397	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.40400		9.64000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			494.00000	942	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,811.00000	1,866	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.84000		10.05100		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			8,306.00000	7,493	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.68200		9.90500		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			2.00000	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,480.00000	6,645	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.49800		9.73400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			651.00000	953	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,432.00000	1,871	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.62700		9.84800		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			12,037.00000	10,710	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.52900		9.75600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	2	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			7,926.00000	6,565	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.42000		9.65400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			395.00000	811	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,837.00000	1,850	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.15000		9.37000		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			13,661.00000	12,034	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.07300		9.29700		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			13,113.00000	11,434	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.99200		9.22000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			444.00000	1,121	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2,113.00000	1,059	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			255.32800		252.88700		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			262.96700		260.45200		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			271.11800		268.52600		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.35620		7.30720		0.00	367,810.00	50	3,756.00
ZAAD On 12/12/2008 Currency Future			7.43190		7.38350		0.00	0.00	0	3,365.00
ZAAD On 16/03/2009 Currency Future			7.51650		7.47000		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>								<b>161,942,223.92</b>	<b>5,833</b>	<b>354,067.00</b>
<b>Grand Total:</b>								<b>161,942,223.92</b>	<b>5,833</b>	<b>354,067.00</b>