

# Daily MTM Report

Daily summary for 21/07/2008

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			10.87000	10.84000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.91500	9.88000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.66500	9.62500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.19400	12.11200			0.00	0	0.00
R201 On 21/12/2014 Bond			10.04500	10.01000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.91000	9.87500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.89500	9.85500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.11500	10.08000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.89000	9.85000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.40500	9.36000			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			7.68680		7.67070		0.00	1,145,333.20	149	170,952.00
\$ / R On 12/12/2008 Currency Future			7.85610		7.85010		0.00	1,649,781.00	210	58,910.00
\$ / R On 16/03/2009 Currency Future			8.03520		8.02970		0.00	321,408.00	40	5,246.00
£ / R On 15/09/2008 Currency Future			15.28080		15.25510		0.00	0.00	0	2,160.00
£ / R On 12/12/2008 Currency Future			15.51490		15.50680		0.00	0.00	0	2,276.00
£ / R On 16/03/2009 Currency Future			15.77410		15.76290		0.00	0.00	0	149.00
€ / R On 15/09/2008 Currency Future			12.15350		12.12490		0.00	60,767.50	5	18,323.00
€ / R On 12/12/2008 Currency Future			12.36300		12.34980		0.00	0.00	0	11,695.00
€ / R On 16/03/2009 Currency Future			12.59070		12.57580		0.00	0.00	0	747.00
ALBI On 07/08/2008 Index Future			253.38000		253.78500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			112,151.00000	116,200	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			260.96000		261.37750		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			14,371.00000	12,768	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			50,596.00000	53,168	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			269.21300		269.58900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			109.68900		110.27300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.97100		113.57300		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			116.47300		117.09300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			255.99600		256.37900		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			176,210.00000	180,040	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			263.65550		264.04900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			3,088.00000	2,593	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			102,598.00000	106,038	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			271.82850		272.23500		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.97400		327.57450		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			338.02100		338.07000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.48300		348.44300		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			11.89500		11.81300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.79100		10.74200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.94100		9.87400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.83600		10.77600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.64600		10.58000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.48800		10.45100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.37300		10.34900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.36700		12.31400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.40200		12.28100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.40200		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.25300		12.14600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.25300		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.86800		11.78800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.86800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.54100		11.38700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.24800		11.14800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.72000		11.61900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.48900		11.39500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.22600		11.15100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.82800		10.74600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.46500		10.42900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.54600		10.46800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.35200		10.31300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.04100		9.99700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.13600		10.10400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.54700		11.55000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.82100		11.83400		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			12.13200		12.14400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.97300		11.97500		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.20000		12.19600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.40400		12.39000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			240.27200		240.79800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			247.46100		248.00300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			255.13200		255.69100		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.84300		10.81100		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			4,381.00000	4,440	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			4,869.00000	4,928	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.63200		10.59400		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			88.00000	77	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,332.00000	2,384	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.32900		10.28400		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,433.00000	1,391	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,843.00000	1,865	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.90700		9.86600		6.25	34,573,795.20	280	6,206.00
R157 On 07/08/2008 Bond Future	9.75	Call			509.00000	373	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,162.00000	1,255	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,268.00000	2,036	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			140.00000	138	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.50	Call			155.00000	93	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,232.00000	2,399	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			6,486.00000	6,716	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			4.00000	1	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			4,996.00000	5,224	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			32.00000	15	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,556.00000	3,768	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			117,297.00000	117,067	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			8,003.00000	8,233	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			9,544.00000	9,774	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			11,110.00000	11,340	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.82600		9.78300		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			693.00000	604	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		2,258.00000	2,405	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call		2,941.00000	2,745	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		417.00000	456	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		59.00000	46	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		5,906.00000	6,128	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.72300	9.67700		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		922.00000	835	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		3,237.00000	3,396	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.65600	9.60500		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		19,049.00000	19,509	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.57200	9.52000		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call		1.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		9,938.00000	10,409	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.48300	9.42900		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		955.00000	782	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		2,614.00000	2,934	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.16900	12.06800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		43.00000	27	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,777.00000	1,813	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.84200	11.69100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		740.00000	708	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,608.00000	1,621	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.35700	11.20000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,538.00000	1,523	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,561.00000	1,554	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.03300	9.99200		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		9,429.00000	9,611	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.91300	9.87000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		38.00000	29	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		5,088.00000	5,267	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.77700	9.73100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		643.00000	579	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		2,725.00000	2,857	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.89100	9.85000		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		12,690.00000	12,917	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.78800	9.74500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		3.00000	2	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			7,200.00000	7,435	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.67300		9.62800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			622.00000	546	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,715.00000	2,884	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.87400		9.83200		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			13,500.00000	13,748	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.77600		9.73400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1.00000	1	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			7,656.00000	7,901	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.66900		9.62500		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			531.00000	458	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,759.00000	2,944	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.09600		10.05500		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			8,322.00000	8,479	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.95200		9.90800		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			2.00000	1	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,492.00000	7,655	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.78400		9.73800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			662.00000	603	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,457.00000	2,566	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.87400		9.83300		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			11,948.00000	12,192	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.78300		9.74100		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			7,837.00000	8,086	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.68300		9.63900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			427.00000	362	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,780.00000	2,976	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.39700		9.33600		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			13,414.00000	13,857	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.32500		9.26300		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			12,862.00000	13,318	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.24800		9.18500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			532.00000	394	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,940.00000	2,271	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			252.59800		252.98900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			260.15600		260.55800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			268.22000		268.63600		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.43680		7.39690		0.00	0.00	0	3,756.00
ZAAD On 12/12/2008 Currency Future			7.51370		7.48220		0.00	6,762,330.00	900	3,365.00
ZAAD On 16/03/2009 Currency Future			7.60180		7.56650		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>								<b>44,513,414.90</b>	<b>1,584</b>	<b>335,210.00</b>
<b>Grand Total:</b>								<b>44,513,414.90</b>	<b>1,584</b>	<b>335,210.00</b>