

# Daily MTM Report

Daily summary for 25/07/2008

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	10.64000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.69000	9.69000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.42000	9.42000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.97200	12.10100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.80000	9.80000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.65500	9.65500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.64500	9.64500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.86500	9.86500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.64000	9.64000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.16500	9.16500			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			7.68810		7.71730		0.00	7,603,530.90	989	181,605.00
\$ / R On 12/12/2008 Currency Future			7.85820		7.88630		0.00	157,556,910.00	20,050	82,345.00
\$ / R On 16/03/2009 Currency Future			8.03500		8.06320		0.00	401,750.00	50	6,203.00
£ / R On 15/09/2008 Currency Future			15.22720		15.24540		0.00	0.00	0	2,317.00
£ / R On 12/12/2008 Currency Future			15.46240		15.47700		0.00	309,248.00	20	2,426.00
£ / R On 16/03/2009 Currency Future			15.71640		15.73040		0.00	0.00	0	4,303.00
€ / R On 15/09/2008 Currency Future			12.01900		12.05980		0.00	0.00	0	18,543.00
€ / R On 12/12/2008 Currency Future			12.22740		12.26610		0.00	63,680,299.20	5,208	16,915.00
€ / R On 16/03/2009 Currency Future			12.44800		12.48720		0.00	0.00	0	799.00
ALBI On 07/08/2008 Index Future			256.61500		256.22400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			2.00000	2	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			87,762.00000	83,852	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			264.29150		263.88950		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			23,085.00000	24,777	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			34,190.00000	31,862	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			271.89700		271.96300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.69200		110.57600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.00400		113.88400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.53800		117.41400		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			259.13900		258.74550		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			152,545.00000	148,610	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			266.89200		266.48700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			5,626.00000	6,189	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			80,756.00000	77,269	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			275.16400		274.74700		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			328.13950		327.78600		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			338.19400		338.15800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.50400		348.46500		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		11.68700	11.68500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.52800	10.57000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.69300	9.69200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.60700	10.60600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.35000	10.38600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.20400	10.20300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.08700	10.08500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.22500	12.28300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.27600	12.35200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.24300	12.24300		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	12.06300		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		11.62300	11.61400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.62300	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.22900	11.21100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		10.90900	10.91200		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.47100	11.46700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.21900	11.21600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		10.94800	10.94600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		10.58300	10.58200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.20800	10.19800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.29000	10.28900		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.06400	10.06300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.78500	9.78100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.84600	9.84500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.54300	11.54300		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.78600	11.79300		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			12.05700		12.07400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.92800		11.93900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.16100		12.17000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.38300		12.38800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			243.99800		243.62100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			251.29800		250.91000		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			259.08700		258.68700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.60700		10.61500		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			4,018.00000	4,004	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			4,507.00000	4,492	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.36200		10.37200		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			123.00000	123	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,001.00000	1,985	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.01000		10.02100		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,593.00000	1,597	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,624.00000	1,612	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.64900		9.67900		6.25	132,553,955.44	1,061	6,202.00
R157 On 07/08/2008 Bond Future	9.75	Call			887.00000	969	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			485.00000	397	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			3,200.00000	3,364	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			17.00000	10	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.50	Call			280.00000	308	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,302.00000	1,159	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			5,431.00000	5,260	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			5.00000	5	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,943.00000	3,772	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			54.00000	58	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,522.00000	2,356	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			118,352.00000	118,522	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			6,948.00000	6,777	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			8,489.00000	8,319	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			10,055.00000	9,885	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.55600		9.58700		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,074.00000	1,146	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		1,558.00000	1,458	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call		3,815.00000	3,963	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		210.00000	186	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		112.00000	124	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		4,878.00000	4,717	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.43800	9.47000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		1,297.00000	1,364	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,497.00000	2,390	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.36900	9.40800		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		17,241.00000	16,878	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.27900	9.31900		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call		5.00000	8	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		8,088.00000	7,715	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.18200	9.22300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		1,773.00000	1,981	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		1,519.00000	1,341	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.94300	12.07900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		18.00000	18	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,759.00000	1,688	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.55000	11.72300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		707.00000	721	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,585.00000	1,548	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.04300	11.20200		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		1,538.00000	1,530	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.75600	9.78500		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		8,500.00000	8,369	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.62400	9.65400		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		78.00000	86	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		4,180.00000	4,055	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.47200	9.50400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		953.00000	1,004	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		2,059.00000	1,972	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.61600	9.64500		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		11,544.00000	11,381	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.50200	9.53200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		9.00000	11	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			6,025.00000	5,858	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.37600		9.40700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,023.00000	1,092	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,900.00000	1,797	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.58700		9.62600		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			12,275.00000	12,040	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.48000		9.52100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			6.00000	7	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			6,397.00000	6,153	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.36200		9.40400		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			942.00000	1,043	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,866.00000	1,716	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.80100		9.84000		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			7,493.00000	7,342	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.64100		9.68200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			4.00000	5	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			6,645.00000	6,490	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.45400		9.49800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			953.00000	1,016	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,871.00000	1,772	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.58800		9.62700		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			10,710.00000	10,473	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.48800		9.52900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			2.00000	3	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			6,565.00000	6,317	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.37800		9.42000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			811.00000	908	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,850.00000	1,692	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.10000		9.15000		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			12,034.00000	11,655	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.02300		9.07300		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			11,434.00000	11,051	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.94100		8.99200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,121.00000	1,335	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,059.00000	876	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			255.71600		255.32800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			263.36600		262.96700		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			271.52900		271.11800		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.29710		7.35620		0.00	0.00	0	3,756.00
ZAAD On 12/12/2008 Currency Future			7.37370		7.43190		0.00	0.00	0	3,365.00
ZAAD On 16/03/2009 Currency Future			7.45790		7.51650		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>								<b>362,105,693.54</b>	<b>27,378</b>	<b>380,208.00</b>
<b>Grand Total:</b>								<b>362,105,693.54</b>	<b>27,378</b>	<b>380,208.00</b>