

# Daily MTM Report

Daily summary for 30/07/2008

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			10.61000	10.53000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.44000	9.48000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.14500	9.20500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.00600	11.99800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.53500	9.57500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.40000	9.44500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.39000	9.43500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.57000	9.61000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.34500	9.42000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.86000	8.93000			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			7.48630		7.48780		0.00	69,091,062.70	9,229	175,003.00
\$ / R On 12/12/2008 Currency Future			7.66060		7.66140		0.00	8,978,223.20	1,172	31,349.00
\$ / R On 16/03/2009 Currency Future			7.83870		7.83480		0.00	1,842,094.50	235	6,738.00
£ / R On 15/09/2008 Currency Future			14.76620		14.78210		0.00	1,757,177.80	119	2,141.00
£ / R On 12/12/2008 Currency Future			15.00950		15.02530		0.00	240,152.00	16	1,940.00
£ / R On 16/03/2009 Currency Future			15.26730		15.27490		0.00	1,526,730.00	100	4,803.00
€ / R On 15/09/2008 Currency Future			11.62240		11.65530		0.00	2,347,724.80	202	14,758.00
€ / R On 12/12/2008 Currency Future			11.83660		11.86990		0.00	426,117.60	36	15,463.00
€ / R On 16/03/2009 Currency Future			12.05890		12.08660		0.00	0.00	0	749.00
ALBI On 07/08/2008 Index Future			259.07600		258.82600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			8.00000	6	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			61,748.00000	59,246	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.82700		266.56900		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			36,297.00000	37,714	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			20,607.00000	19,444	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			274.95400		274.61600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			111.07500		111.40100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.39800		114.73400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.94300		118.29000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.57100		261.36700		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			126,330.00000	124,290	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.39700		269.18700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			10,554.00000	10,981	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			58,684.00000	57,011	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.74600		277.53000		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.24100		327.24100		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.42700		337.60700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			347.78400		347.94100		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			11.70400		11.66400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.29600		10.38100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.32500		9.46500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.35400		10.41000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.08100		10.19000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.90400		10.05800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.78700		9.96000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.22500		12.22500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.26800		12.27200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32700		12.29300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32700		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.11400		12.07300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.11400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.68800		11.57200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.68800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.24800		11.18200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.90200		10.85100		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.48700		11.43800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.21200		11.17300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.89500		10.87100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.41000		10.44200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.88900		9.92200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.06300		10.09800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.76700		9.91200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.52000		9.56200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.51700		9.68700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.54300		11.60800		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.76200		11.76300		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			12.00000		12.00100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.88300		11.88700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.10000		12.11200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.30600		12.33100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			246.62400		246.12500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.00300		253.48900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			261.87500		261.34500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.59500		10.50800		2.33	661,115,498.40	6,002	15,296.00
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			3,820.00000	3,981	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			4,308.00000	4,470	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.35200		10.25000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			144.00000	116	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,820.00000	1,962	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.99700		9.87800		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,679.00000	1,586	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,502.00000	1,582	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.44200		9.47000		6.25	69,364,817.50	550	6,202.00
R157 On 07/08/2008 Bond Future	9.50	Call			631.00000	694	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			458.00000	360	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			1,674.00000	1,806	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			78.00000	48	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			4,377.00000	4,538	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			0.00000	0	6.85	0.00	0	1,000.00
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			4,237.00000	4,076	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			10.00000	10	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,754.00000	2,592	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			128.00000	137	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,402.00000	1,250	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,546.00000	119,707	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			5,754.00000	5,593	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			7,295.00000	7,134	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			8,861.00000	8,700	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.33900		9.36700		5.00	2,455,767.80	20	2,530.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,683.00000	1,773	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			938.00000	870	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			4,918.00000	5,065	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			85.00000	74	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			229.00000	249	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,766.00000	3,628	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.20900		9.23900		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,851.00000	1,932	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,790.00000	1,706	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.14300		9.19000		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			15,185.00000	14,735	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.04700		9.09600		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			34.00000	49	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,001.00000	5,543	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.94400		8.99400		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,139.00000	3,499	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			699.00000	573	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.99200		2.72400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			3,303.00000	4	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			0.00000	1,699	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.63000		11.60700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			695.00000	687	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,539.00000	1,538	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.13000		9.97300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,527.00000	1,493	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,487.00000	1,513	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.54100		9.56700		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			7,510.00000	7,392	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.39800		9.42500		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			163.00000	176	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,246.00000	3,138	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.23400		9.26300		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,399.00000	1,460	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,456.00000	1,390	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.39000		9.43700		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			10,362.00000	10,092	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.26800		9.31700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			29.00000	38	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			4,832.00000	4,561	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.13300		9.18300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,607.00000	1,763	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,229.00000	1,103	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.38200		9.41900		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			11,020.00000	10,793	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.26800		9.30600		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			21.00000	27	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			5,115.00000	4,888	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.14200		9.18200		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,563.00000	1,698	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,151.00000	1,043	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.56700		9.59300		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			6,529.00000	6,427	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.39400		9.42100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			12.00000	13	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,659.00000	5,556	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.19300		9.22100		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,408.00000	1,459	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,300.00000	1,247	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.34200		9.40900		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			9,372.00000	8,955	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.23500		9.30400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			12.00000	20	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			5,195.00000	4,774	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.11600		9.18800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,458.00000	1,716	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,075.00000	885	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.84400		8.92100		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			10,271.00000	9,661	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.76200		8.84100		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			9,624.00000	8,990	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.67600		8.75600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2,315.00000	2,834	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			385.00000	253	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			258.11200		257.91000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.83500		265.62700		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			274.07300		273.85900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.02030		7.07800		0.00	2,099,069.70	299	2,203.00
ZAAD On 12/12/2008 Currency Future			7.10170		7.15870		0.00	0.00	0	4,065.00
ZAAD On 16/03/2009 Currency Future			7.18760		7.23990		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>								<b>821,244,436.00</b>	<b>17,980</b>	<b>316,821.00</b>
<b>Grand Total:</b>								<b>821,244,436.00</b>	<b>17,980</b>	<b>316,821.00</b>