



# Daily MTM Report

Daily summary for 03/09/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR1 On 06/10/2008 Bond			18.57500		18.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.93500		9.88000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.23500		9.23500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.99000		8.99000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.98400		11.97800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.33000		9.33500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.23000		9.23500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.17500		9.18000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.34000		9.34000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17000		9.17000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.67500		8.68000			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			7.88490		7.80930		0.00	47,222,666.10	5,989	143,195.00
\$ / R On 12/12/2008 Currency Future			8.06870		7.99100		0.00	54,221,664.00	6,720	148,240.00
\$ / R On 16/03/2009 Currency Future			8.24930		8.16950		0.00	5,279,552.00	640	16,806.00
£ / R On 15/09/2008 Currency Future			14.00200		13.93780		0.00	0.00	0	1,632.00
£ / R On 12/12/2008 Currency Future			14.23680		14.17090		0.00	1,993,152.00	140	5,903.00
£ / R On 16/03/2009 Currency Future			14.47340		14.40600		0.00	0.00	0	12,699.00
€ / R On 15/09/2008 Currency Future			11.39790		11.33370		0.00	1,424,737.50	125	13,074.00
€ / R On 12/12/2008 Currency Future			11.60780		11.54250		0.00	59,199,780.00	5,100	24,042.00
€ / R On 16/03/2009 Currency Future			11.81360		11.74690		0.00	0.00	0	7,779.00
ALBI On 06/11/2008 Index Future			269.39400		269.61700		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			52,730.00000	50,838	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,560.00000	6,898	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.54200		277.77400		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.21300		287.49200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.37400		114.47200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.83400		117.93500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.29000		121.39200		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.69600		271.92350		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			14,071.00000	13,098	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			34,836.00000	36,138	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.91450		280.14950		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.12500		288.36150		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			305.45100		305.36400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			314.27800		314.18800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			346.55200		346.88800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.14400		11.06400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.03700		10.02500		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
J186 On 21/12/2026 jSwap			9.10000		9.07600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.04700		10.03300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.85400		9.84700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.69100		9.68700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.58800		9.58400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.07500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.03700		12.03200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.03700		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.88500		11.83100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.88500		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.33600		11.25500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.33600		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.76100		10.63800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.35600		10.21900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.77600		10.69000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.45600		10.36000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.13900		10.04400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.68500		9.67400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.68900		9.67400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.52300		9.51000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.34000		9.34100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.30800		9.30300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.19000		9.18700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.81800		11.82000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.90700		11.91100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.04500		12.05100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.02600		12.03100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.57100		257.77900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			265.36200		265.57700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			273.14600		273.36200		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
R153 On 06/11/2008 Bond Future			9.72600	9.66100		3.00	0.00	0	8,999.00
R153 On 06/11/2008 Bond Future	9.25	Call		269.00000	233	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		962.00000	1,035	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call		161.00000	137	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put		1,279.00000	1,364	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.35200	9.27800		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call		1,490.00000	1,414	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put		439.00000	471	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.86200	8.77300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call		2,075.00000	2,009	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put		1,480.00000	1,526	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.14800	9.14400		8.80	0.00	0	5,890.00
R157 On 06/11/2008 Bond Future	9.50	Call		3,017.00000	2,988	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put		1,009.00000	1,003	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		924.00000	904	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,198.00000	3,201	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call		6,310.00000	6,283	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		214.00000	210	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.01700	9.01400		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,625.00000	3,606	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,319.00000	2,317	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,243.00000	2,227	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		3,725.00000	3,726	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,360.00000	6,340	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		1,027.00000	1,023	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,452.00000	4,432	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,784.00000	1,781	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.87700	8.87300		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		3,890.00000	3,871	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		3,201.00000	3,204	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.91500	8.92300		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call		48.00000	50	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		4,331.00000	4,254	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.81700	8.82400		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		4,363.00000	4,421	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		257.00000	245	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.72100	8.72900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		3,552.00000	3,606	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		899.00000	873	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.68700	11.66700		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
R196 On 06/11/2008 Bond Future	8.75	Call			495.00000	487	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,356.00000	1,354	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.08200		11.05000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,354.00000	1,349	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,370.00000	1,366	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.07000		11.03500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,662.00000	1,654	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,673.00000	1,674	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.23200		9.22800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			174.00000	167	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,370.00000	2,381	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.08800		9.08400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,694.00000	1,679	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			962.00000	966	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.94300		8.93900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,421.00000	2,407	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,090.00000	1,093	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.15000		9.14600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			26.00000	24	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,849.00000	3,870	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.02000		9.01700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,048.00000	2,032	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			727.00000	729	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.88800		8.88400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			1,945.00000	1,929	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,290.00000	1,296	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.09200		9.08800		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			28.00000	26	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,779.00000	3,802	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.97000		8.96600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,285.00000	2,264	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			548.00000	552	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.84900		8.84600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,111.00000	2,096	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,168.00000	1,173	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.22000		9.21500		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			7.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,860.00000	4,879	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.02400		9.01900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,709.00000	1,693	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
R206 On 05/02/2009 Bond Future	9.25	Put			843.00000	847	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.82800		8.82300		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,936.00000	1,922	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,292.00000	1,297	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.09700		9.09400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			16.00000	15	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,884.00000	3,902	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.98300		8.98000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,179.00000	2,162	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			494.00000	496	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.87600		8.87200		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,927.00000	1,909	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,124.00000	1,131	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.61600		8.62300		0.00	0.00	0	6,630.00
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			7,852.00000	7,794	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.53300		8.54100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,778.00000	3,840	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			76.00000	71	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.45200		8.46000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,492.00000	4,555	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			109.00000	103	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.12600		268.35000		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.23600		276.46800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.33900		284.57200		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.56070		6.52360		0.00	6,586,942.80	1,004	3,237.00
ZAAD On 12/12/2008 Currency Future			6.64270		6.60400		0.00	265,708.00	40	5,868.00
ZAAD On 16/03/2009 Currency Future			6.72890		6.68870		0.00	0.00	0	310.00
<b>Total for Derivatives:</b>								<b>176,194,202.40</b>	<b>19,758</b>	<b>428,144.00</b>

**Grand Total:** 176,194,202.40 19,758 428,144.00