

# Daily MTM Report

Daily summary for 05/09/2008

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			18.65000		18.57900			0.00	0	0.00
R153 On 31/08/2010 Bond			10.01000		9.95500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.27000		9.23000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.00500		8.97000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.04800		12.02900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.36500		9.32500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.26500		9.22500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.21000		9.17000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.37500		9.33500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.20500		9.16000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.66500		8.65000			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			8.04380		7.94020		0.00	28,322,219.80	3,521	133,931.00
\$ / R On 12/12/2008 Currency Future			8.23290		8.12650		0.00	308,387,968.20	37,458	128,977.00
\$ / R On 16/03/2009 Currency Future			8.41960		8.30950		0.00	2,972,118.80	353	16,453.00
£ / R On 15/09/2008 Currency Future			14.20660		14.07220		0.00	0.00	0	1,632.00
£ / R On 12/12/2008 Currency Future			14.44690		14.31010		0.00	476,747.70	33	14,016.00
£ / R On 16/03/2009 Currency Future			14.69000		14.54770		0.00	0.00	0	12,699.00
€ / R On 15/09/2008 Currency Future			11.46790		11.41800		0.00	1,467,891.20	128	13,067.00
€ / R On 12/12/2008 Currency Future			11.68140		11.63050		0.00	269,840,340.00	23,100	32,955.00
€ / R On 16/03/2009 Currency Future			11.89100		11.83800		0.00	594,550.00	50	7,877.00
ALBI On 06/11/2008 Index Future			268.94100		269.38300		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			50,623.00000	47,055	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,793.00000	7,645	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.07500		277.53000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.68000		285.48500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.18700		114.36800		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.64100		117.82700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.09300		121.28400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.17000		271.66100		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			12,813.00000	11,044	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			36,203.00000	39,344	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.37200		279.87700		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			287.57100		288.09000		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.89400		327.89400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.38700		337.38700		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.50700		347.40000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.21100		11.20000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.04200		10.03100		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			9.11500		9.09700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.07000		10.05100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.84600		9.83100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.68200		9.65900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.58000		9.55400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15000		12.07500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.07000		12.05900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.92100		11.92200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.41400		11.39600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.87100		10.87600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.47300		10.41800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.84900		10.83400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.52700		10.51200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.20800		10.18800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.72900		9.68200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.71800		9.70300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.55100		9.53200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.37700		9.33500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.29500		9.27200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.17700		9.15100		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.82300		11.82100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.94000		11.92400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.10200		12.07500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.05600		12.04200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.43800		257.66700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			265.22400		265.46100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			273.00700		273.25000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.82000		9.75100		3.00	0.00	0	8,999.00

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	9.25	Call			218.00000	185	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,062.00000	1,145	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			126.00000	105	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,395.00000	1,489	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.46300		9.38200		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,382.00000	1,302	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			483.00000	522	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.99400		8.89600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,982.00000	1,912	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,541.00000	1,594	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.19200		9.14900		8.80	201,624,676.68	1,631	7,503.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,971.00000	2,795	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			992.00000	1,061	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			890.00000	803	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,192.00000	3,350	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,272.00000	6,044	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			204.00000	221	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.06400		9.01900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,590.00000	3,437	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,313.00000	2,410	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,213.00000	2,098	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,723.00000	3,858	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,324.00000	6,124	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,019.00000	1,069	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,416.00000	4,246	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,776.00000	1,856	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.92500		8.87800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,860.00000	3,716	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,200.00000	3,310	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.93800		8.91600		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			47.00000	36	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,261.00000	4,467	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.84000		8.81800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,410.00000	4,218	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			244.00000	270	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.74400		8.72200		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,595.00000	3,436	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			873.00000	933	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.75000		11.10500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			542.00000	468	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,239.00000	1,354	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 05/02/2009 Bond Future			11.11100	11.10500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,344.00000	1,339	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,362.00000	1,358	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.16000	11.10500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,645.00000	1,633	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,676.00000	1,681	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.27700	9.23400		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		162.00000	131	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,385.00000	2,549	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.13500	9.09000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,670.00000	1,550	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		965.00000	1,044	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.99200	8.94400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,401.00000	2,270	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1,092.00000	1,167	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.18300	9.15100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		23.00000	17	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,875.00000	4,053	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.05500	9.02200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,021.00000	1,894	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		729.00000	790	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.92400	8.88900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,922.00000	1,808	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,296.00000	1,380	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.13500	9.09300		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		25.00000	17	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,807.00000	4,059	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.01500	8.97100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,256.00000	2,062	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		550.00000	627	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.89500	8.85000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,089.00000	1,924	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,172.00000	1,283	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.26500	9.22200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		6.00000	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,886.00000	5,051	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.07200	9.02600		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,685.00000	1,576	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		846.00000	911	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.87900	8.83000		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 07/05/2009 Bond Future	9.00	Call			1,915.00000	1,811	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,297.00000	1,372	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.14000		9.08800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			15.00000	9	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,845.00000	4,167	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.02800		8.97400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,200.00000	1,954	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			478.00000	572	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.92100		8.86600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,943.00000	1,740	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,103.00000	1,246	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.61700		8.60600		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			7,711.00000	7,802	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.53400		8.52300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,918.00000	3,830	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			64.00000	69	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.45400		8.44200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,633.00000	4,537	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			96.00000	103	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			267.61900		268.09500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			275.71300		276.20400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			283.80400		284.30800		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.49620		6.59940		0.00	0.00	0	3,237.00
ZAAD On 12/12/2008 Currency Future			6.57910		6.68340		0.00	0.00	0	5,868.00
ZAAD On 16/03/2009 Currency Future			6.66710		6.77130		0.00	0.00	0	310.00
<b>Total for Derivatives:</b>								<b>813,686,512.38</b>	<b>66,274</b>	<b>417,994.00</b>
<b>Grand Total:</b>								<b>813,686,512.38</b>	<b>66,274</b>	<b>417,994.00</b>