



# Daily MTM Report

Daily summary for 08/09/2008

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	18.65000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.92000	10.01000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.20500	9.27000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.92000	9.00500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.05000	12.04800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.29500	9.36500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.20000	9.26500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.14000	9.21000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.31000	9.37500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14000	9.20500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.58500	8.66500			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			7.89470		8.04380		0.00	5,036,818.60	638	133,519.00
\$ / R On 12/12/2008 Currency Future			8.08100		8.23290		0.00	41,132,290.00	5,090	133,247.00
\$ / R On 16/03/2009 Currency Future			8.26390		8.41960		0.00	165,278.00	20	16,473.00
£ / R On 15/09/2008 Currency Future			13.92900		14.20660		0.00	208,935.00	15	1,647.00
£ / R On 12/12/2008 Currency Future			14.16590		14.44690		0.00	70,829.50	5	14,021.00
£ / R On 16/03/2009 Currency Future			14.40270		14.69000		0.00	0.00	0	12,699.00
€ / R On 15/09/2008 Currency Future			11.21240		11.46790		0.00	370,009.20	33	13,054.00
€ / R On 12/12/2008 Currency Future			11.42130		11.68140		0.00	169,914,680.10	14,877	37,832.00
€ / R On 16/03/2009 Currency Future			11.62500		11.89100		0.00	11,625.00	1	7,878.00
ALBI On 06/11/2008 Index Future			270.10300		268.94100		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			47,055.00000	55,965	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,645.00000	4,935	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.27200		277.07500		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			286.38300		285.68000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.57100		114.18700		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.03600		117.64100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.50100		121.09300		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.25400		271.17000		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			11,044.00000	14,272	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			39,344.00000	31,732	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.48800		279.37200		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.72150		287.57100		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.30900		327.89400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.79800		337.38700		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.17300		347.50700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.14700		11.21100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.98700		10.04200		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			9.04300		9.11500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.00500		10.07000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.79100		9.84600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.61700		9.68200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.51000		9.58000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15000		12.15000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.04800		12.07000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.88000		11.92100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.38600		11.41400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.80800		10.87100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.35000		10.47300		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.78100		10.84900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.45800		10.52700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.13700		10.20800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.66000		9.72900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.65900		9.71800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.48500		9.55100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.30500		9.37700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.22700		9.29500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.10700		9.17700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.81600		11.82300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.92600		11.94000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.08300		12.10200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.04500		12.05600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.92200		257.43800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			266.75300		265.22400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			274.58300		273.00700		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.72400		9.82000		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			185.00000	216	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,145.00000	1,015	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			105.00000	123	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,489.00000	1,347	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.34900		9.46300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,302.00000	1,404	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			522.00000	457	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.85600		8.99400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,912.00000	1,995	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,594.00000	1,504	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.12100		9.19200		8.80	0.00	0	7,503.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,795.00000	3,028	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,061.00000	889	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			803.00000	888	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,350.00000	3,031	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,044.00000	6,394	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			221.00000	167	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.98900		9.06400		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,437.00000	3,651	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,410.00000	2,206	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,098.00000	2,248	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,858.00000	3,591	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,124.00000	6,425	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,069.00000	952	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,246.00000	4,491	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,856.00000	1,683	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.84600		8.92500		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,716.00000	3,927	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,310.00000	3,092	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.85700		8.93800		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			36.00000	71	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,467.00000	3,702	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.75700		8.84000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,218.00000	4,940	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			270.00000	168	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.66000		8.74400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,436.00000	4,042	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			933.00000	699	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.76300		11.75000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			468.00000	448	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,354.00000	1,338	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			11.11400	11.11100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,339.00000	1,326	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,358.00000	1,345	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.08000	11.16000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,633.00000	1,635	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,681.00000	1,659	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.20600	9.27700		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		131.00000	165	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,549.00000	2,261	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.06000	9.13500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,550.00000	1,734	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,044.00000	896	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.91300	8.99200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,270.00000	2,474	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1,167.00000	1,030	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.11300	9.18300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		17.00000	25	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		4,053.00000	3,657	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.98200	9.05500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		1,894.00000	2,161	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		790.00000	640	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.84700	8.92400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,808.00000	2,048	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,380.00000	1,183	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.06500	9.13500		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		17.00000	26	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,059.00000	3,634	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.94200	9.01500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,062.00000	2,373	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		627.00000	488	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.82000	8.89500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		1,924.00000	2,189	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,283.00000	1,087	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.19400	9.26500		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		5,051.00000	4,777	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.99700	9.07200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,576.00000	1,737	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		911.00000	789	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.79900	8.87900		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			1,811.00000	1,967	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,372.00000	1,236	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.07000		9.14000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			9.00000	15	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,167.00000	3,731	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.95500		9.02800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,954.00000	2,277	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			572.00000	434	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.84600		8.92100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,740.00000	2,008	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,246.00000	1,041	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.53700		8.61700		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			7,802.00000	7,133	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.45300		8.53400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,830.00000	4,482	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			69.00000	34	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.37100		8.45400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,537.00000	5,207	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			103.00000	59	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.70000		267.61900		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.82700		275.71300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.95300		283.80400		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.47330		6.49620		0.00	0.00	0	3,237.00
ZAAD On 12/12/2008 Currency Future			6.55610		6.57910		0.00	0.00	0	5,868.00
ZAAD On 16/03/2009 Currency Future			6.64390		6.66710		0.00	930,146.00	140	350.00
<b>Total for Derivatives:</b>								<b>217,840,611.40</b>	<b>20,819</b>	<b>426,797.00</b>
<b>Grand Total:</b>								<b>217,840,611.40</b>	<b>20,819</b>	<b>426,797.00</b>