

# Daily MTM Report

Daily summary for 09/07/2008

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			11.42000	11.54000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.40000	10.46500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.15000	10.21500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.35100	12.37800			0.00	0	0.00
R201 On 21/12/2014 Bond			10.53500	10.60000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.40000	10.46500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.38000	10.44500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.59500	10.66500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.37000	10.43000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.90000	9.96500			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			7.82060		7.90430		0.00	156,865,594.80	20,058	131,049.00
\$ / R On 12/12/2008 Currency Future			8.00690		8.09260		0.00	2,033,752.60	254	50,742.00
\$ / R On 16/03/2009 Currency Future			8.19550		8.28880		0.00	655,640.00	80	4,704.00
£ / R On 15/09/2008 Currency Future			15.39430		15.50970		0.00	76,971.50	5	2,155.00
£ / R On 12/12/2008 Currency Future			15.65640		15.77410		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			15.92240		16.05180		0.00	0.00	0	91.00
€ / R On 15/09/2008 Currency Future			12.25840		12.35210		0.00	245,168.00	20	17,452.00
€ / R On 12/12/2008 Currency Future			12.49230		12.58750		0.00	1,399,137.60	112	10,935.00
€ / R On 16/03/2009 Currency Future			12.72960		12.83490		0.00	0.00	0	669.00
ALBI On 07/08/2008 Index Future			247.49400		246.78100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			182,190.00000	175,060	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			255.02950		254.29550		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			2,551.00000	3,130	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			109,596.00000	102,835	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			263.10200		262.48600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.15100		107.89600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.44400		111.18100		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			115.13600		114.86800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			250.19300		249.49500		0.00	0.00	0	293.00
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			245,050.00000	238,070	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			257.81200		257.09250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			360.00000	461	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			169,435.00000	162,341	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			266.35400		265.61750		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			334.68650		334.53600		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			346.46800		344.08600		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			357.25300		354.89000		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		12.18000	12.31900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.37600	11.49500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.52100	10.62600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.44400	11.57000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.21000	11.31100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.08000	11.18300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.02200	11.11900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.42500	12.42500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.41500	12.41900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.46300	12.56800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.46300	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.42400	12.57000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.42400	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.28500	12.45600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.28500	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.91400	12.15700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.77600	12.01800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.05300	12.22000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.92300	12.11400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.76500	11.96600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.43000	11.57300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.99400	11.07600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.22100	11.36000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.93900	11.04300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.54900	10.61800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.76600	10.87200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.58200	11.58700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.93300	11.94100		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
JROD On 30/09/2008 jRod			12.32200		12.33300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.10100		12.10800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.36000		12.36900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.60400		12.61700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			233.95200		233.16300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			241.07600		240.26400		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			249.06300		248.23000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.39000		11.51000		2.33	0.00	0	16,520.00
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			5,660.00000	5,441	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			6,148.00000	5,930	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.27000		11.41000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			18.00000	25	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,595.00000	3,375	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.96000		11.12000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			981.00000	1,061	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,583.00000	2,436	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.37000		10.44000		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			520.00000	643	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,554.00000	1,298	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			58.00000	78	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,873.00000	3,513	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			13.00000	18	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,252.00000	4,878	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			9,648.00000	9,268	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			0.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			8,155.00000	7,776	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			2.00000	3	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,688.00000	6,309	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,134.00000	114,514	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			11,165.00000	10,785	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			12,706.00000	12,327	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			14,273.00000	13,893	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.29000		10.36000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,078.00000	1,242	5.00	0.00	0	0.00

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	10.25	Put		1,662.00000	1,455	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		138.00000	172	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		4,811.00000	4,474	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		6.00000	8	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		8,960.00000	8,591	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.15900	10.23000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		316.00000	367	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		5,544.00000	5,226	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.13100	10.19000		12.02	0.00	0	2,514.00
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		24,152.00000	23,655	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.06100	10.13000		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		15,280.00000	14,696	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.96300	10.03000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		80.00000	111	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		7,038.00000	6,498	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.29700	12.32300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		76.00000	73	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,941.00000	1,925	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.01400	12.06600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		745.00000	746	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,723.00000	1,709	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.61800	11.69200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,563.00000	1,561	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,612.00000	1,606	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.51700	10.58000		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		12,003.00000	11,732	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.42000	10.49000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		3.00000	4	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		7,712.00000	7,417	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.27000	10.35000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		178.00000	214	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		4,858.00000	4,563	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.37600	10.44000		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		15,886.00000	15,546	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.29000	10.36000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	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			10,501.00000	10,133	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.16000		10.24000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			110.00000	142	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,465.00000	5,080	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.35000		10.42000		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			16,878.00000	16,485	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.28000		10.35000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			11,175.00000	10,785	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.16000		10.23000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			71.00000	92	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,748.00000	5,379	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.57000		10.63000		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			10,493.00000	10,269	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.45000		10.52000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			9,742.00000	9,488	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.27000		10.35000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			221.00000	259	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,209.00000	3,964	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.35000		10.40000		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			15,231.00000	14,948	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.27000		10.33000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			11,241.00000	10,903	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.16000		10.22000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			48.00000	62	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,759.00000	5,434	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.88200		9.95100		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			17,667.00000	17,212	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.82000		9.89000		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			17,248.00000	16,782	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.73600		9.80700		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			16.00000	26	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			5,835.00000	5,366	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			246.86500	246.17300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			254.38200	253.67000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			262.81100	262.08100		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.41980	7.46650		0.00	0.00	0	160.00
ZAAD On 12/12/2008 Currency Future			7.50850	7.55570		0.00	2,252,550.00	300	2,465.00
ZAAD On 16/03/2009 Currency Future			7.59630	7.64780		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>							<b>163,528,814.50</b>	<b>20,829</b>	<b>281,063.00</b>
<b>Grand Total:</b>							<b>163,528,814.50</b>	<b>20,829</b>	<b>281,063.00</b>