

# Daily MTM Report

Daily summary for 10/07/2008

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			11.41000	11.42000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.48000	10.40000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.22500	10.15000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.32900	12.35100			0.00	0	0.00
R201 On 21/12/2014 Bond			10.61000	10.53500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.47500	10.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.46500	10.38000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.67000	10.59500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.45500	10.37000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.98000	9.90000			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			7.85280		7.82060		0.00	34,889,990.40	4,443	135,204.00
\$ / R On 12/12/2008 Currency Future			8.04040		8.00690		0.00	964,848.00	120	50,862.00
\$ / R On 16/03/2009 Currency Future			8.22890		8.19550		0.00	427,902.80	52	4,756.00
£ / R On 15/09/2008 Currency Future			15.46330		15.39430		0.00	0.00	0	2,155.00
£ / R On 12/12/2008 Currency Future			15.72850		15.65640		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			15.99490		15.92240		0.00	15,994.90	1	92.00
€ / R On 15/09/2008 Currency Future			12.36260		12.25840		0.00	49,450.40	4	17,452.00
€ / R On 12/12/2008 Currency Future			12.59910		12.49230		0.00	125,991.00	10	10,935.00
€ / R On 16/03/2009 Currency Future			12.83720		12.72960		0.00	12,837.20	1	670.00
ALBI On 07/08/2008 Index Future			246.62200		247.49400		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			175,060.00000	183,780	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			254.00050		255.02950		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			3,130.00000	2,246	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			102,835.00000	112,241	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			262.22600		263.10200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.92000		108.15100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.14900		111.44400		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.59500		115.13600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			249.30200		250.19300		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			238,070.00000	246,980	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			256.76100		257.81200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			461.00000	297	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			162,341.00000	172,687	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			264.72200		266.35400		0.00	942,410,320.00	356	356.00
ILBI On 07/08/2008 Index Future			334.68650		334.68650		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			342.16500		346.46800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			352.80800		357.25300		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		12.14400	12.18000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.39300	11.37600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.56600	10.52100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.44900	11.44400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.23900	11.21000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.11900	11.08000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.06200	11.02200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.04800	12.42500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.41000	12.41500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.45500	12.46300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.45500	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.39900	12.42400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.39900	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.23900	12.28500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.23900	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.84900	11.91400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.71900	11.77600		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.01100	12.05300		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.87300	11.92300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.70800	11.76500		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.41300	11.43000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.08000	10.99400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.21000	11.22100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.97700	10.93900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.64100	10.54900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.80900	10.76600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.57800	11.58200		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.92300	11.93300		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			12.30800		12.32200		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.09200		12.10100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.34800		12.36000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.58700		12.60400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			232.87800		233.95200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			239.84500		241.07600		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			247.28200		249.06300		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.38000		11.39000		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			5,441.00000	5,423	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			5,930.00000	5,912	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.26000		11.27000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			25.00000	25	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,375.00000	3,358	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.95000		10.96000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,061.00000	1,063	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,436.00000	2,423	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.45000		10.37000		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			643.00000	473	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,298.00000	1,561	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			78.00000	46	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,513.00000	3,915	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			18.00000	9	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			4,878.00000	5,302	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			9,268.00000	9,702	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			7,776.00000	8,209	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3.00000	1	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,309.00000	6,741	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,514.00000	114,080	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			10,785.00000	11,219	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			12,327.00000	12,760	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			13,893.00000	14,327	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.38000		10.29000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,242.00000	1,021	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		1,455.00000	1,711	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		172.00000	125	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		4,474.00000	4,903	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		8.00000	5	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		8,591.00000	9,065	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.25000	10.15900		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		367.00000	297	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		5,226.00000	5,629	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.21200	10.13100		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		23,655.00000	24,337	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.14400	10.06100		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		14,696.00000	15,397	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.04000	9.96300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		111.00000	74	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		6,498.00000	7,116	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.27300	12.29700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		73.00000	69	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,925.00000	1,909	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.98300	12.01400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		746.00000	745	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,709.00000	1,699	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.58000	11.61800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,561.00000	1,559	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,606.00000	1,601	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.58900	10.51700		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		11,732.00000	12,042	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.50000	10.42000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		4.00000	3	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		7,417.00000	7,753	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.35000	10.27000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		214.00000	175	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		4,563.00000	4,855	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.45700	10.37600		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		15,546.00000	15,975	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.37000	10.29000		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			10,133.00000	10,553	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.25000		10.16000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			142.00000	104	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,080.00000	5,512	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.45000		10.35000		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			16,485.00000	17,046	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.37000		10.28000		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			10,785.00000	11,286	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.26000		10.16000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			92.00000	61	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,379.00000	5,904	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.64200		10.57000		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			10,269.00000	10,537	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.53000		10.45000		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			9,488.00000	9,778	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.35000		10.27000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			259.00000	218	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			3,964.00000	4,205	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.44100		10.35000		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			14,948.00000	15,461	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.36000		10.27000		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			10,903.00000	11,409	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.26000		10.16000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			62.00000	39	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,434.00000	5,974	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.96300		9.88200		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			17,212.00000	17,746	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.90300		9.82000		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			16,782.00000	17,334	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.82000		9.73600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			26.00000	14	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			5,366.00000	5,921	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			245.98100		246.86500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			253.34100		254.38200		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			261.19600		262.81100		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.49600		7.41980		0.00	0.00	0	160.00
ZAAD On 12/12/2008 Currency Future			7.58630		7.50850		0.00	0.00	0	2,465.00
ZAAD On 16/03/2009 Currency Future			7.67420		7.59630		0.00	0.00	0	10.00
<b>Total for Derivatives:</b>								<b>978,897,334.70</b>	<b>4,987</b>	<b>285,748.00</b>
<b>Grand Total:</b>								<b>978,897,334.70</b>	<b>4,987</b>	<b>285,748.00</b>