



# Daily MTM Report

Daily summary for 04/09/2008

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			18.57900		18.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.95500		9.93500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.23000		9.23500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.97000		8.99000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.02900		11.98400			0.00	0	0.00
R201 On 21/12/2014 Bond			9.32500		9.33000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.22500		9.23000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.17000		9.17500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.33500		9.34000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.16000		9.17000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.65000		8.67500			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			7.94020		7.88490		0.00	2,445,581.60	308	135,949.00
\$ / R On 12/12/2008 Currency Future			8.12650		8.06870		0.00	57,413,722.50	7,065	148,355.00
\$ / R On 16/03/2009 Currency Future			8.30950		8.24930		0.00	0.00	0	16,806.00
£ / R On 15/09/2008 Currency Future			14.07220		14.00200		0.00	0.00	0	1,632.00
£ / R On 12/12/2008 Currency Future			14.31010		14.23680		0.00	124,497,870.00	8,700	14,003.00
£ / R On 16/03/2009 Currency Future			14.54770		14.47340		0.00	0.00	0	12,699.00
€ / R On 15/09/2008 Currency Future			11.41800		11.39790		0.00	0.00	0	13,074.00
€ / R On 12/12/2008 Currency Future			11.63050		11.60780		0.00	24,424,050.00	2,100	24,942.00
€ / R On 16/03/2009 Currency Future			11.83800		11.81360		0.00	591,900.00	50	7,827.00
ALBI On 06/11/2008 Index Future			269.38300		269.39400		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			50,838.00000	50,623	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,898.00000	6,793	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.53000		277.54200		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.48500		287.21300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.36800		114.37400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.82700		117.83400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.28400		121.29000		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.66100		271.69600		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			13,098.00000	12,813	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			36,138.00000	36,203	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.87700		279.91450		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.09000		288.12500		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.89400		305.45100		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.38700		314.27800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.40000		346.55200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.20000		11.14400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.03100		10.03700		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			9.09700		9.10000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.05100		10.04700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.83100		9.85400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.65900		9.69100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.55400		9.58800		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			12.05900		12.03700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.92200		11.88500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.39600		11.33600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.87600		10.76100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.41800		10.35600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.83400		10.77600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.51200		10.45600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.18800		10.13900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.68200		9.68500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.70300		9.68900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.53200		9.52300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.33500		9.34000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.27200		9.30800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.15100		9.19000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.82100		11.81800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.92400		11.90700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.07500		12.04500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.04200		12.02600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.66700		257.57100		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			265.46100		265.36200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			273.25000		273.14600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.75100		9.72600		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			233.00000	218	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,035.00000	1,062	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			137.00000	126	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,364.00000	1,395	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.38200		9.35200		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,414.00000	1,382	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			471.00000	483	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.89600		8.86200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,009.00000	1,982	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,526.00000	1,541	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.14900		9.14800		8.80	0.00	0	5,890.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,988.00000	2,971	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,003.00000	992	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			904.00000	890	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,201.00000	3,192	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,283.00000	6,272	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			210.00000	204	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.01900		9.01700		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,606.00000	3,590	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,317.00000	2,313	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,227.00000	2,213	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,726.00000	3,723	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,340.00000	6,324	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,023.00000	1,019	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,432.00000	4,416	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,781.00000	1,776	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.87800		8.87700		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,871.00000	3,860	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,204.00000	3,200	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.91600		8.91500		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			50.00000	47	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,254.00000	4,261	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.81800		8.81700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,421.00000	4,410	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			245.00000	244	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.72200		8.72100		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,606.00000	3,595	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			873.00000	873	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.10500		11.68700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			487.00000	542	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,354.00000	1,239	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			11.10500	11.08200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,349.00000	1,344	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,366.00000	1,362	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.10500	11.07000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,654.00000	1,645	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,674.00000	1,676	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.23400	9.23200		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		167.00000	162	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,381.00000	2,385	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.09000	9.08800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,679.00000	1,670	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		966.00000	965	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.94400	8.94300		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,407.00000	2,401	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1,093.00000	1,092	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.15100	9.15000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		24.00000	23	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,870.00000	3,875	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.02200	9.02000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,032.00000	2,021	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		729.00000	729	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.88900	8.88800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,929.00000	1,922	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,296.00000	1,296	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.09300	9.09200		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		26.00000	25	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,802.00000	3,807	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.97100	8.97000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,264.00000	2,256	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		552.00000	550	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.85000	8.84900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,096.00000	2,089	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,173.00000	1,172	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.22200	9.22000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		6.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,879.00000	4,886	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.02600	9.02400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,693.00000	1,685	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		847.00000	846	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.83000	8.82800		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			1,922.00000	1,915	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,297.00000	1,297	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.08800		9.09700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			15.00000	15	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,902.00000	3,845	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.97400		8.98300		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,162.00000	2,200	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			496.00000	478	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.86600		8.87600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,909.00000	1,943	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,131.00000	1,103	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.60600		8.61600		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			7,794.00000	7,711	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.52300		8.53300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,840.00000	3,918	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			71.00000	64	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.44200		8.45200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,555.00000	4,633	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			103.00000	96	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.09500		268.12600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.20400		276.23600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.30800		284.33900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.59940		6.56070		0.00	0.00	0	3,237.00
ZAAD On 12/12/2008 Currency Future			6.68340		6.64270		0.00	0.00	0	5,868.00
ZAAD On 16/03/2009 Currency Future			6.77130		6.72890		0.00	0.00	0	310.00
<b>Total for Derivatives:</b>								<b>209,373,124.10</b>	<b>18,223</b>	<b>430,061.00</b>
<b>Grand Total:</b>								<b>209,373,124.10</b>	<b>18,223</b>	<b>430,061.00</b>