

Daily MTM Report

Daily summary for 11/07/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
R153 On 31/08/2010 Bond			11.47500	11.41000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.55500	10.48000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.29500	10.22500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.32400	12.32900			0.00	0	0.00
R201 On 21/12/2014 Bond			10.69000	10.61000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.55500	10.47500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.54500	10.46500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.75500	10.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.53500	10.45500			0.00	0	0.00
R209 On 31/03/2036 Bond			10.04500	9.98000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.81100		7.85280		0.00	19,519,689.00	2,499	136,442.00
\$ / R On 12/12/2008 Currency Future			7.99870		8.04040		0.00	8,022,696.10	1,003	51,665.00
\$ / R On 16/03/2009 Currency Future			8.18780		8.22890		0.00	0.00	0	4,756.00
£ / R On 15/09/2008 Currency Future			15.46610		15.46330		0.00	3,479,872.50	225	2,155.00
£ / R On 12/12/2008 Currency Future			15.73280		15.72850		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			16.00340		15.99490		0.00	0.00	0	92.00
€ / R On 15/09/2008 Currency Future			12.38390		12.36260		0.00	9,907,120.00	800	17,452.00
€ / R On 12/12/2008 Currency Future			12.62210		12.59910		0.00	9,214,133.00	730	11,665.00
€ / R On 16/03/2009 Currency Future			12.86380		12.83720		0.00	0.00	0	670.00
ALBI On 07/08/2008 Index Future			245.72300		246.62200		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			183,780.00000	192,770	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			253.07450		254.00050		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			2,246.00000	1,633	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			112,241.00000	120,888	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			262.27100		262.22600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.61900		107.92000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.83800		111.14900		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.27500		114.59500		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			248.48200		249.30200		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			246,980.00000	255,180	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			255.91600		256.76100		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			297.00000	204	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			172,687.00000	181,044	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			263.85000		264.72200		0.00	145,117,500.00	55	356.00
ILBI On 07/08/2008 Index Future			331.92900		334.68650		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			342.27500		342.16500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			352.98700		352.80800		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		12.22500	12.14400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.45700	11.39300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.62900	10.56600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.52700	11.44900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.31000	11.23900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.19500	11.11900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.13200	11.06200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.42100	12.04800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.41800	12.41000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.53100	12.45500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.53100	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.46700	12.39900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.46700	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.37700	12.23900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.37700	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.98100	11.84900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.83500	11.71900		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.10900	12.01100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.98000	11.87300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.81500	11.70800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.49400	11.41300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.17900	11.08000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.29600	11.21000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.05400	10.97700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.72800	10.64100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.88500	10.80900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.57200	11.57800		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.90700	11.92300		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			12.28400		12.30800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.08000		12.09200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.33900		12.34800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.58300		12.58700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			231.87000		232.87800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			238.80700		239.84500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			246.21200		247.28200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.45400		11.38000		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			5,423.00000	5,558	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			5,912.00000	6,046	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.34800		11.26000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			25.00000	20	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,358.00000	3,496	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.05100		10.95000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,063.00000	1,006	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,423.00000	2,509	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.54000		10.45000		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			473.00000	322	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,561.00000	1,895	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			46.00000	24	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,915.00000	4,379	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			9.00000	4	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,302.00000	5,783	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			9,702.00000	10,187	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			8,209.00000	8,694	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			1.00000	1	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,741.00000	7,225	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,080.00000	113,595	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			11,219.00000	11,704	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			12,760.00000	13,246	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			14,327.00000	14,812	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.46800		10.38000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,021.00000	831	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		1,711.00000	1,985	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		125.00000	89	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		4,903.00000	5,332	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		5.00000	3	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		9,065.00000	9,527	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.34100	10.25000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		297.00000	239	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		5,629.00000	6,039	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.28300	10.21200		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		24,337.00000	24,928	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.21700	10.14400		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		15,397.00000	16,008	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.12400	10.04000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		74.00000	46	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		7,116.00000	7,797	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.26700	12.27300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		69.00000	65	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,909.00000	1,902	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.98200	11.98300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		745.00000	740	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,699.00000	1,694	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.59300	11.58000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,559.00000	1,555	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,601.00000	1,598	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.67100	10.58900		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		12,042.00000	12,394	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.58800	10.50000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		3.00000	2	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		7,753.00000	8,122	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.45000	10.35000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		175.00000	135	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		4,855.00000	5,226	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.53900	10.45700		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		15,975.00000	16,407	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.46200	10.37000		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			10,553.00000	11,034	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.34600		10.25000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			104.00000	74	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,512.00000	5,979	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.53200		10.45000		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			17,046.00000	17,502	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.45900		10.37000		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			11,286.00000	11,779	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.35000		10.26000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			61.00000	41	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,904.00000	6,381	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.72400		10.64200		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			10,537.00000	10,841	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.61800		10.53000		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			9,778.00000	10,096	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.44900		10.35000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			218.00000	174	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,205.00000	4,511	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.52300		10.44100		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			15,461.00000	15,919	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.45300		10.36000		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			11,409.00000	11,928	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.35100		10.26000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			39.00000	24	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,974.00000	6,468	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.03400		9.96300		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			17,746.00000	18,207	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.97500		9.90300		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			17,334.00000	17,807	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.89400		9.82000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			14.00000	8	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			5,921.00000	6,407	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			245.16500		245.98100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			252.50100		253.34100		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			260.32900		261.19600		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.50560		7.49600		0.00	150,112.00	20	140.00
ZAAD On 12/12/2008 Currency Future			7.59710		7.58630		0.00	0.00	0	2,465.00
ZAAD On 16/03/2009 Currency Future			7.68750		7.67420		0.00	0.00	0	10.00
Total for Derivatives:								195,411,122.60	5,332	288,499.00
Grand Total:								195,411,122.60	5,332	288,499.00