

Daily MTM Report

Daily summary for 04/08/2008

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			10.08500		10.09000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.32000		9.22500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.10000		9.00500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.93100		11.91000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.41000		9.31500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.29500		9.20000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.28000		9.18500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.42000		9.34000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.25000		9.15000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.84000		8.74000			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			7.33100		7.36390		0.00	7,323,669.00	999	177,743.00
\$ / R On 12/12/2008 Currency Future			7.50140		7.53410		0.00	12,219,780.60	1,629	32,562.00
\$ / R On 16/03/2009 Currency Future			7.66940		7.70320		0.00	1,932,688.80	252	7,179.00
£ / R On 15/09/2008 Currency Future			14.37520		14.48960		0.00	977,513.60	68	2,270.00
£ / R On 12/12/2008 Currency Future			14.61210		14.72630		0.00	0.00	0	2,758.00
£ / R On 16/03/2009 Currency Future			14.84970		14.96560		0.00	13,409,279.10	903	6,064.00
€ / R On 15/09/2008 Currency Future			11.42050		11.43120		0.00	571,025.00	50	15,180.00
€ / R On 12/12/2008 Currency Future			11.63050		11.63990		0.00	0.00	0	15,498.00
€ / R On 16/03/2009 Currency Future			11.83800		11.84840		0.00	1,183,800.00	100	799.00
ALBI On 07/08/2008 Index Future			260.82900		261.81600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			194.00000	1	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			32,034.00000	41,711	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			268.63200		269.64900		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			56,763.00000	48,964	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			10,273.00000	12,644	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.80200		277.86700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.05000		112.25600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.40200		115.61400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.97800		119.19700		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			263.41850		264.34900		0.00	0.00	0	297.00
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			96,510.00000	105,815	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.29950		272.25800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			20,230.00000	16,173	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			37,650.00000	43,178	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.70750		280.69600		0.00	0.00	0	356.00
ILBI On 07/08/2008 Index Future			327.33700		327.43500		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.32000		337.45200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			347.52700		347.65700		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			11.40500		11.48900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.15000		10.11900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.25200		9.15400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.13800		10.14200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99100		9.93500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.84200		9.76300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.74300		9.64900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.19200		12.18800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.20600		12.21100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.16100		12.15300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.16100		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.83700		11.89700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.83700		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.33500		11.38900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.33500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.78000		10.93500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.37200		10.56400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.12700		11.23200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.81400		10.92100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.47200		10.58600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.12300		10.14400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.70400		9.62000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.76400		9.79400		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.70000		9.63100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.40400		9.30200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.46300		9.37600		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.74300		11.75200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.95500		11.97700		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 31/10/2008 jRod			12.16000		12.20300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.04700		12.08500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.23200		12.29800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.87700		249.16400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.29300		256.61900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			263.20400		264.57100		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.06600		10.07300		2.33	0.00	0	15,011.00
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			3,008.00000	2,994	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			3,496.00000	3,483	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.76100		9.76900		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			320.00000	314	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,194.00000	1,176	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.29800		9.30800		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,137.00000	2,133	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,130.00000	1,112	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.31500		9.22400		6.25	0.00	0	6,703.00
R157 On 07/08/2008 Bond Future	9.25	Call			526.00000	161	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			374.00000	539	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,636.00000	1,099	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			38.00000	31	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			3,023.00000	2,492	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			5,803.00000	5,273	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			0.00000	0	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			2.00000	0	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,812.00000	3,341	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			62.00000	2	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			1,380.00000	1,850	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,972.00000	120,441	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			4,328.00000	4,858	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			5,869.00000	6,399	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			7,435.00000	7,966	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.21100		9.11500		5.00	0.00	0	3,630.00
R157 On 06/11/2008 Bond Future	8.75	Call			498.00000	356	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,606.00000	3,011	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	Call			6,288.00000	5,752	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			26.00000	37	5.00	0.00	0	300.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,637.00000	2,221	5.00	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			464.00000	595	5.00	0.00	0	1,000.00
R157 On 05/02/2009 Bond Future			9.08000		8.97900		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,664.00000	2,306	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,164.00000	1,367	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.10500		9.00400		12.02	0.00	0	2,604.00
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			13,384.00000	14,368	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.01200		8.90900		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			131.00000	56	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,276.00000	5,210	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.90800		8.80200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,633.00000	3,758	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			309.00000	480	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.92300		11.89800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			2.00000	0	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,649.00000	1,660	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.53300		11.49100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			693.00000	672	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,502.00000	1,494	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.92500		10.88700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,492.00000	1,479	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,499.00000	1,488	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.40300		9.31200		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			6,336.00000	6,757	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.26000		9.16400		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			364.00000	259	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,269.00000	2,600	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.08800		8.98700		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,081.00000	1,796	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			919.00000	1,082	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.29400		9.19200		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			8,944.00000	9,538	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.17300		9.06700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			108.00000	57	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,473.00000	4,036	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 05/02/2009 Bond Future			9.03300	8.92400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,526.00000	2,094	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		672.00000	864	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.27500	9.18300		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		9,561.00000	10,133	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.16100	9.06700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		86.00000	46	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,706.00000	4,249	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.03200	8.93400		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,530.00000	2,101	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		595.00000	771	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.41200	9.33000		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		5,489.00000	5,815	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.23600	9.15000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		34.00000	22	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,635.00000	4,956	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.02500	8.93300		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,028.00000	1,800	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		838.00000	958	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.24500	9.14400		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		7,707.00000	8,347	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.13800	9.03400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		73.00000	34	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,560.00000	4,180	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.01700	8.90900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,605.00000	2,103	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		470.00000	651	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.83600	8.73500		0.00	24,902,608.78	329	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		8,784.00000	9,597	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.75700	8.65500		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		8,116.00000	8,949	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.67100	8.56600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		3,623.00000	2,860	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		131.00000	237	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			259.92500		260.85200		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			267.70200		268.65600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			275.99700		276.98200		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.80220		6.81860		0.00	136,044.00	20	2,203.00
ZAAD On 12/12/2008 Currency Future			6.88540		6.90200		0.00	688,540.00	100	4,885.00
ZAAD On 16/03/2009 Currency Future			6.96890		6.98370		0.00	0.00	0	10.00
Total for Derivatives:								63,344,948.88	4,450	325,194.00
Grand Total:								63,344,948.88	4,450	325,194.00