



Daily MTM Report

Daily summary for 02/09/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR1 On 06/10/2008 Bond			18.57500		18.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.88000		9.86000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.23500		9.22500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.99000		8.98500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.97800		11.97200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.33500		9.32500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.23500		9.22500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18000		9.18000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.34000		9.33000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17000		9.17000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.68000		8.67000			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			7.80930		7.76900		0.00	1,913,278.50	245	149,050.00
\$ / R On 12/12/2008 Currency Future			7.99100		7.94920		0.00	70,664,413.00	8,843	143,620.00
\$ / R On 16/03/2009 Currency Future			8.16950		8.12590		0.00	449,322.50	55	17,446.00
£ / R On 15/09/2008 Currency Future			13.93780		13.97250		0.00	2,801,497.80	201	1,632.00
£ / R On 12/12/2008 Currency Future			14.17090		14.20540		0.00	18,223,777.40	1,286	5,763.00
£ / R On 16/03/2009 Currency Future			14.40600		14.43930		0.00	0.00	0	12,699.00
€ / R On 15/09/2008 Currency Future			11.33370		11.32650		0.00	0.00	0	13,049.00
€ / R On 12/12/2008 Currency Future			11.54250		11.53470		0.00	7,571,880.00	656	20,942.00
€ / R On 16/03/2009 Currency Future			11.74690		11.73760		0.00	0.00	0	7,779.00
ALBI On 06/11/2008 Index Future			269.61700		269.63300		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			52,981.00000	52,730	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,651.00000	6,560	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.77400		277.79000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.49200		287.58400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.47200		114.48700		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.93500		117.95100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.39200		121.40800		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.92350		271.95550		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			14,353.00000	14,071	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			34,798.00000	34,836	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.14950		280.18300		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.36150		288.39450		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			305.36400		305.36400		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			314.18800		314.18800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			346.88800		347.00000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.06400		11.07000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.02500		10.01800		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			9.07600		9.09000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.03300		10.03000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.84700		9.84000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.68700		9.67900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.58400		9.57700		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			12.03200		12.03900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.03200		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.83100		11.84400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.83100		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.25500		11.23300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.25500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.63800		10.66800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.21900		10.21300		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.69000		10.69300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.36000		10.35700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.04400		10.03200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.67400		9.66000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.67400		9.66800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.51000		9.50500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.34100		9.33900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.30300		9.29500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.18700		9.17900		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.82000		11.82400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.91100		11.91900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.05100		12.05900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.03100		12.02900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.77900		257.72100		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			265.57700		265.51800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			273.36200		273.29900		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
R153 On 06/11/2008 Bond Future			9.66100	9.63600		3.00	2,698,755.00	25	8,999.00
R153 On 06/11/2008 Bond Future	9.25	Call		286.00000	269	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		937.00000	962	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call		173.00000	161	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put		1,249.00000	1,279	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.27800	9.24800		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call		1,523.00000	1,490	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put		428.00000	439	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.77300	8.73800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call		2,103.00000	2,075	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put		1,464.00000	1,480	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.14400	9.14200		8.80	0.00	0	5,890.00
R157 On 06/11/2008 Bond Future	9.50	Call		3,037.00000	3,017	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put		1,018.00000	1,009	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		940.00000	924	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,202.00000	3,198	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call		6,327.00000	6,310	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		219.00000	214	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.01400	9.01100		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,644.00000	3,625	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,322.00000	2,319	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,259.00000	2,243	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		3,725.00000	3,725	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,380.00000	6,360	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		1,030.00000	1,027	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,472.00000	4,452	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,787.00000	1,784	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.87300	8.87100		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		3,903.00000	3,890	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		3,204.00000	3,201	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.92300	8.92200		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call		50.00000	48	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		4,323.00000	4,331	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.82400	8.82300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		4,374.00000	4,363	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		258.00000	257	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.72900	8.72800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		3,563.00000	3,552	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		900.00000	899	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.66700	11.65000		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 06/11/2008 Bond Future	8.75	Call		503.00000	495	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,359.00000	1,356	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.05000	11.02900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,359.00000	1,354	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,373.00000	1,370	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.03500	11.02000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,668.00000	1,662	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,674.00000	1,673	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.22800	9.22700		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		179.00000	174	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,370.00000	2,370	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.08400	9.08300		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,701.00000	1,694	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		965.00000	962	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.93900	8.93800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,427.00000	2,421	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1,092.00000	1,090	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.14600	9.14400		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		27.00000	26	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,839.00000	3,849	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.01700	9.01500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,059.00000	2,048	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		727.00000	727	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.88400	8.88200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,954.00000	1,945	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,288.00000	1,290	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.08800	9.09700		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		28.00000	28	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,835.00000	3,779	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.96600	8.97600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,244.00000	2,285	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		569.00000	548	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.84600	8.85600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,077.00000	2,111	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,196.00000	1,168	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.21500	9.21300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		7.00000	7	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,853.00000	4,860	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.01900	9.01700		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,717.00000	1,709	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 05/02/2009 Bond Future	9.25	Put			844.00000	843	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.82300		8.82100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,943.00000	1,936	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,292.00000	1,292	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.09400		9.09300		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			17.00000	16	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,879.00000	3,884	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.98000		8.97900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,187.00000	2,179	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			495.00000	494	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.87200		8.87100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,933.00000	1,927	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,124.00000	1,124	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.62300		8.63300		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			7,935.00000	7,852	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.54100		8.55000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,709.00000	3,778	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			82.00000	76	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.46000		8.47000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,415.00000	4,492	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			117.00000	109	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.35000		268.37900		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.46800		276.49800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.57200		284.60200		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.52360		6.58730		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.60400		6.66930		0.00	1,056,640.00	160	5,868.00
ZAAD On 16/03/2009 Currency Future			6.68870		6.75530		0.00	0.00	0	310.00
Total for Derivatives:								105,379,564.20	11,471	425,758.00

Grand Total: 105,379,564.20 11,471 425,758.00