

Daily MTM Report

Daily summary for 01/09/2008

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			9.86000		9.72000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.22500		9.11500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.98500		8.87000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.97200		11.93600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.32500		9.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.22500		9.11000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18000		9.06500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.33000		9.21500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17000		9.05000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.67000		8.55500			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			7.76900		7.71820		0.00	147,269,164.00	18,956	149,148.00
\$ / R On 12/12/2008 Currency Future			7.94920		7.89820		0.00	103,737,060.00	13,050	136,301.00
\$ / R On 16/03/2009 Currency Future			8.12590		8.07270		0.00	40,629.50	5	17,391.00
£ / R On 15/09/2008 Currency Future			13.97250		14.06300		0.00	0.00	0	1,833.00
£ / R On 12/12/2008 Currency Future			14.20540		14.29870		0.00	2,258,658.60	159	5,677.00
£ / R On 16/03/2009 Currency Future			14.43930		14.52940		0.00	43,317.90	3	12,699.00
€ / R On 15/09/2008 Currency Future			11.32650		11.35260		0.00	1,132,650.00	100	13,049.00
€ / R On 12/12/2008 Currency Future			11.53470		11.56340		0.00	23,069,400.00	2,000	20,887.00
€ / R On 16/03/2009 Currency Future			11.73760		11.76540		0.00	0.00	0	7,779.00
ALBI On 06/11/2008 Index Future			269.63300		270.56200		0.00	207,617,410.00	77	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			60,895.00000	52,981	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			5,275.00000	6,651	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.79000		278.69600		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.58400		287.53300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.48700		114.75100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.95100		118.20100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.40800		121.66400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.95550		272.79950		0.00	8,158,665.00	3	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			18,190.00000	14,353	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			30,195.00000	34,798	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.18300		281.00050		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.39450		289.23450		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			347.00000		347.11000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.07000		11.15900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.01800		9.90100		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			9.09000		8.99400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.03000		9.89800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.84000		9.73000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.67900		9.56400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.57700		9.45900		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			12.03900		11.98000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.03900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.84400		11.66400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.84400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.23300		11.00800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.23300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.66800		10.42800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.21300		9.97200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.69300		10.48200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.35700		10.12500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.03200		9.79900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.66000		9.52900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.66800		9.51500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.50500		9.35800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.33900		9.21600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.29500		9.17700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.17900		9.06600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.82400		11.82900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.91900		11.92800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.05900		12.06900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.02900		12.03300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.72100		259.01900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			265.51800		266.80600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			273.29900		274.62300		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			9.63600	9.53300		3.00	0.00	0	8,974.00
R153 On 06/11/2008 Bond Future	9.00	Call		225.00000	173	3.00	242,200,000.00	1,400	700.00
R153 On 06/11/2008 Bond Future	9.00	Put		1,128.00000	1,249	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		357.00000	286	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		835.00000	937	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.24800	9.12600		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call		1,657.00000	1,523	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put		383.00000	428	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.73800	8.59200		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call		2,219.00000	2,103	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put		1,396.00000	1,464	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.14200	9.06800		8.80	0.00	0	5,890.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,121.00000	940	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,961.00000	3,202	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		3,366.00000	3,037	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put		924.00000	1,018	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call		6,729.00000	6,327	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		198.00000	219	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.01100	8.93400		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,478.00000	2,259	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		3,513.00000	3,725	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,926.00000	3,644	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,174.00000	2,322	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,737.00000	6,380	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		957.00000	1,030	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,783.00000	4,472	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,668.00000	1,787	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.87100	8.78900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,172.00000	3,903	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		3,026.00000	3,204	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.92200	8.85000		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call		105.00000	50	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		3,666.00000	4,323	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.82300	8.74900		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		5,034.00000	4,374	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		181.00000	258	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.72800	8.65200		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		4,135.00000	3,563	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		711.00000	900	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.65000	11.58100		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		528.00000	503	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,364.00000	1,359	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.02900	10.92600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,375.00000	1,359	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,384.00000	1,373	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.02000	10.93500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,691.00000	1,668	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,671.00000	1,674	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.22700	9.15300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		253.00000	179	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,108.00000	2,370	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.08300	9.00500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,926.00000	1,701	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		844.00000	965	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.93800	8.85600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,667.00000	2,427	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		976.00000	1,092	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.14400	9.07100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		51.00000	27	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,440.00000	3,839	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.01500	8.93900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,371.00000	2,059	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		602.00000	727	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.88200	8.80300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,231.00000	1,954	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,116.00000	1,288	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.09700	9.02400		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		53.00000	28	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,405.00000	3,835	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.97600	8.90000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,601.00000	2,244	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		454.00000	569	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.85600	8.77800		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,384.00000	2,077	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,021.00000	1,196	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.21300	9.13800		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		12.00000	7	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,567.00000	4,853	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.01700	8.93800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,917.00000	1,717	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			747.00000	844	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.82100		8.73700		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,133.00000	1,943	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,175.00000	1,292	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.09300		9.02000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			36.00000	17	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,434.00000	3,879	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.97900		8.90400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,553.00000	2,187	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			386.00000	495	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.87100		8.79400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,243.00000	1,933	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			947.00000	1,124	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.63300		8.54100		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			7,167.00000	7,935	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.55000		8.45700		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,456.00000	3,709	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			42.00000	82	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.47000		8.37500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,180.00000	4,415	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			67.00000	117	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.37900		269.22500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.49800		277.31900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.60200		285.44500		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.58730		6.62600		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.66930		6.70900		0.00	3,001,185.00	450	5,768.00
ZAAD On 16/03/2009 Currency Future			6.75530		6.79250		0.00	0.00	0	310.00
Total for Derivatives:								738,528,140.00	36,203	418,417.00

Grand Total: 738,528,140.00 36,203 418,417.00