

Daily MTM Report

Daily summary for 12/06/2008

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			11.52000		11.72000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.31000		10.32000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.12500		10.10000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.54500		12.59800			0.00	0	0.00
R201 On 21/12/2014 Bond			10.37000		10.40000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.28500		10.27500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.25000		10.23000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.47500		10.49000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.24000		10.22000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.92000		9.86500			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 13/06/2008 Currency Future			8.10810		8.03380		0.00	88,305,317.10	10,891	21,186.00
\$ / R On 15/09/2008 Currency Future			8.30110		8.23180		0.00	111,433,966.40	13,424	76,143.00
\$ / R On 12/12/2008 Currency Future			8.49890		8.43450		0.00	27,035,000.90	3,181	29,430.00
\$ / R On 16/03/2009 Currency Future			8.69290		8.63440		0.00	0.00	0	0.00
£ / R On 13/06/2008 Currency Future			15.77260		15.76460		0.00	3,186,065.20	202	1,274.00
£ / R On 15/09/2008 Currency Future			16.03760		16.04160		0.00	3,640,535.20	227	1,848.00
£ / R On 12/12/2008 Currency Future			16.31100		16.32510		0.00	424,086.00	26	676.00
£ / R On 16/03/2009 Currency Future			16.58250		16.60950		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			12.49770		12.47880		0.00	26,907,548.10	2,153	10,692.00
€ / R On 15/09/2008 Currency Future			12.73860		12.72680		0.00	30,407,038.20	2,387	13,282.00
€ / R On 12/12/2008 Currency Future			12.98690		12.98040		0.00	5,623,327.70	433	5,203.00
€ / R On 16/03/2009 Currency Future			13.23350		13.23380		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			248.45400		248.00000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			5.00000	7	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			170,005.00000	165,467	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			256.08600		255.67800		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			5,413.00000	5,919	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			98,633.00000	95,059	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			264.37600		264.58600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.53600		108.22100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.87000		111.57100		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			115.55600		115.27300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			251.11700		250.62400		0.00	0.00	0	366.00
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			233,760.00000	228,830	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			258.83100		258.38350		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			1,084.00000	1,222	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			157,249.00000	152,912	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			267.35900		266.95550		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			323.82300		323.73450		0.00	0.00	0	1.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 06/11/2008 Index Future			334.24000		334.44000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.79100		345.19500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			12.40500		12.54200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.17600		11.19800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.33300		10.30900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.28300		11.32800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.95100		10.93700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.84800		10.80600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.74100		10.68600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.57500		12.57500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.40400		12.73300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.62600		12.88900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.62600		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.68000		12.91500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.68000		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.71800		12.89800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.71800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.53200		12.59000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.14500		12.25800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.34000		12.51400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.21100		12.36200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.02100		12.15500		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.32200		11.41400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.83300		10.85100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.03800		11.09100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.64400		10.61000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.37900		10.36000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.44500		10.37100		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 30/06/2008 jRod			11.25500		11.26200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.70100		11.71900		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			12.27300		12.29600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.08000		12.09000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.46400		12.47200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.79600		12.80200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.49100		12.49400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			235.12600		234.88300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			242.34900		242.15500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			250.33300		250.18800		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.46000		11.66000		2.33	55,475,023.59	511	7,454.00
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			5,931.00000	5,569	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			6,420.00000	6,057	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.33000		11.51000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			27.00000	38	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,765.00000	3,485	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.99000		11.16000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,056.00000	1,142	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,715.00000	2,560	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.26000		10.29000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			1,205.00000	1,274	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,424.00000	1,329	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			333.00000	356	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,333.00000	3,192	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			145.00000	156	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			4,569.00000	4,416	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			3.00000	4	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			8,836.00000	8,672	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			15.00000	17	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			7,355.00000	7,192	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			55.00000	60	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			5,925.00000	5,766	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,950.00000	115,114	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			1.00000	1	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			10,350.00000	10,186	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			11,891.00000	11,727	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/08/2008 Bond Future	8.00	Put		13,457.00000	13,293	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.16000	10.18000		5.00	0.00	0	2,500.00
R157 On 06/11/2008 Bond Future	10.25	Call		1,693.00000	1,747	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		1,319.00000	1,266	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		336.00000	351	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		4,051.00000	3,959	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		28.00000	30	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		8,025.00000	7,920	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.01000	10.01000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		590.00000	587	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		4,670.00000	4,667	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.09000	10.08000		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		23,222.00000	23,307	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.01000	10.00000		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		14,176.00000	14,261	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.91100	9.88700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		203.00000	182	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		5,937.00000	6,122	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.41300	12.47700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		190.00000	191	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		2,135.00000	2,103	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.14300	12.24600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		843.00000	850	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,873.00000	1,851	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.69100	11.84700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,657.00000	1,658	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,714.00000	1,706	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.31000	10.37000		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		11,094.00000	10,832	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.20000	10.24000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		21.00000	24	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		6,669.00000	6,501	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.03000	10.06000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		407.00000	430	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		3,881.00000	3,778	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.23000	10.25000		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/08/2008 Bond Future	7.75	Put			14,873.00000	14,766	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.13000		10.14000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1.00000	1	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			9,338.00000	9,285	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.99600		9.99500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			291.00000	288	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			4,358.00000	4,361	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.20000		10.20000		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			15,635.00000	15,635	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.11000		10.10000		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			9,770.00000	9,826	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.98600		9.96600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			234.00000	218	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			4,428.00000	4,525	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.41000		10.44000		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			9,782.00000	9,670	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.28000		10.29000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			2.00000	2	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			8,905.00000	8,869	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.08000		10.07000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			447.00000	437	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			3,440.00000	3,466	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.19000		10.21000		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			14,151.00000	14,036	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.11000		10.11000		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			9,992.00000	9,992	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.99200		9.98500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			164.00000	159	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			4,539.00000	4,574	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.88500		9.86000		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			17,066.00000	17,232	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.82000		9.78600		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			16,554.00000	16,782	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
R209 On 05/02/2009 Bond Future			9.73100	9.69000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		50.00000	38	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		5,076.00000	5,344	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			247.78600	247.30400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			255.39700	254.96000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			263.81200	263.41900		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.56280	7.59880		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.65130	7.69480		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.74260	7.79010		0.00	0.00	0	640.00
ZAAD On 16/03/2009 Currency Future			7.83000	7.88160		0.00	0.00	0	0.00
Total for Derivatives:							352,437,908.39	33,435	207,610.00
Grand Total:							352,437,908.39	33,435	207,610.00