



Daily MTM Report

Daily summary for 11/08/2008

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			9.93000	10.13000			98,600,000,000.00	20,000,000	0.00
R157 On 15/09/2015 Bond			9.32500	9.40000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.07500	9.17000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.73500	11.92200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.40500	9.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.33000	9.39500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.30500	9.36500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.43000	9.50000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.27000	9.34500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.78000	8.86500			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:								198,600,000,000.00	20,000,000	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.77550		7.77740		0.00	11,725,454.00	1,508	162,360.00
\$ / R On 12/12/2008 Currency Future			7.95680		7.95890		0.00	49,730,000.00	6,250	98,501.00
\$ / R On 16/03/2009 Currency Future			8.13530		8.14000		0.00	2,684,649.00	330	9,303.00
£ / R On 15/09/2008 Currency Future			14.87300		14.87180		0.00	0.00	0	2,284.00
£ / R On 12/12/2008 Currency Future			15.11750		15.11980		0.00	7,558,750.00	500	3,763.00
£ / R On 16/03/2009 Currency Future			15.36540		15.37320		0.00	42,808,004.40	2,786	9,874.00
€ / R On 15/09/2008 Currency Future			11.64530		11.67510		0.00	3,551,816.50	305	15,184.00
€ / R On 12/12/2008 Currency Future			11.86090		11.89160		0.00	5,135,769.70	433	16,903.00
€ / R On 16/03/2009 Currency Future			12.07620		12.11160		0.00	1,690,668.00	140	1,198.00
ALBI On 06/11/2008 Index Future			268.59500		266.31700		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			33,421.00000	47,817	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			20,251.00000	11,867	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			276.72600		274.37800		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.01200		283.68300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.32700		114.57700		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.81800		118.04500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.39300		121.59700		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.29600		269.12400		0.00	0.00	0	67.00
GOVI On 06/11/2008 jGovi	274.00	Call			9,260.00000	15,193	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			58,020.00000	42,233	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.50800		277.27000		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			287.91800		285.61300		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.06500		336.14600		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			344.69300		345.63000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.83200		356.40800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.45200		11.48500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.34400		10.31100		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			9.42300		9.49300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.35500		10.32600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.19400		10.19400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.04800		10.04400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.94300		9.93900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.20000		12.20000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.14800		12.17600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.14800		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.76300		11.79200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.76300		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.33900		11.35100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.33900		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.87400		10.92100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.49400		10.57200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.89000		10.93200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.58600		10.62300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.32600		10.35300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.72800		9.81000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.99100		9.99000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.86300		9.84700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.43900		9.50200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.68100		9.67600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.57800		9.57400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.72900		11.73300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.92800		11.93300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.12300		12.12600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.02400		12.02700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.20200		12.20800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.00300		252.26100		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			262.72100		259.89600		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
OTH1 On 07/05/2009 Index Future			270.62700		267.71600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.61300		9.82800		3.00	540,154.30	5	11,400.00
R153 On 06/11/2008 Bond Future	9.25	Call			270.00000	373	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,243.00000	986	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.12300		9.37700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,047.00000	1,701	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,141.00000	423	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.40400		8.70900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,206.00000	2,419	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,531.00000	1,361	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.22900		9.39600		5.00	40,725,359.40	330	7,618.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,523.00000	2,108	5.00	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			941.00000	584	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			174.00000	303	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,873.00000	3,060	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			4,746.00000	5,645	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			75.00000	32	5.00	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.09900		9.27500		5.00	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,703.00000	2,210	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,840.00000	1,377	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			4,337.00000	5,149	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			446.00000	288	5.00	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Call			695.00000	973	5.00	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,620.00000	2,927	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			2,441.00000	3,065	5.00	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,216.00000	870	5.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.94400		9.12900		0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			1,791.00000	2,272	0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,485.00000	1,969	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.98800		9.17200		0.00	0.00	0	4,904.00
R186 On 06/11/2008 Bond Future	8.50	Call			12.00000	56	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,707.00000	4,976	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.88400		9.07100		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,580.00000	3,927	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			882.00000	413	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.77200		8.96400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			2,199.00000	3,330	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,852.00000	1,105	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.73500		11.53100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			651.00000	727	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	Put			1,473.00000	1,315	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.73500		10.90800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,463.00000	1,455	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,471.00000	1,454	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.73500		10.50000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,826.00000	1,780	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,678.00000	1,702	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.27000		9.42600		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			136.00000	226	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,223.00000	2,611	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.09900		9.26300		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,362.00000	1,741	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,419.00000	1,076	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.90500		9.07800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,141.00000	2,584	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,407.00000	1,106	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.21300		9.37800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			14.00000	37	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			5,163.00000	4,245	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.07500		9.24600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,381.00000	1,917	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,359.00000	927	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.91900		9.09700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			1,407.00000	1,902	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,950.00000	1,446	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.20000		9.35400		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			11.00000	29	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			5,396.00000	4,473	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.07200		9.23100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,367.00000	1,917	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,252.00000	834	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.93200		9.09700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,384.00000	1,876	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,971.00000	1,461	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.25900		9.42700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			8.00000	15	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,678.00000	5,039	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.04900		9.22600		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,362.00000	1,721	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,273.00000	969	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 07/05/2009 Bond Future			8.81600		9.00500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,657.00000	2,019	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,675.00000	1,350	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.16700		9.33000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			7.00000	22	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			5,351.00000	4,350	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.04600		9.21500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,334.00000	1,958	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,118.00000	689	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.91900		9.09400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,279.00000	1,820	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,862.00000	1,313	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.70200		8.87400		0.00	0.00	0	6,890.00
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			9,886.00000	8,502	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.61500		8.78900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2,092.00000	3,245	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			428.00000	161	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.52200		8.69900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			2,813.00000	4,039	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			423.00000	181	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			267.68700		265.52700		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			275.79000		273.56400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.08900		281.79500		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.88660		6.90090		0.00	172,165.00	25	2,203.00
ZAAD On 12/12/2008 Currency Future			6.97410		6.98940		0.00	0.00	0	4,959.00
ZAAD On 16/03/2009 Currency Future			7.06320		7.08140		0.00	0.00	0	10.00
Total for Derivatives:								166,322,790.30	12,612	375,599.00
Grand Total:								198,766,322,790.30	20,012,612	375,599.00