



Daily MTM Report

Daily summary for 12/08/2008

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			9.90000		9.93000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.27500		9.32500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.01500		9.07500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.70500		10.73500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.35000		9.40500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.27500		9.33000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.25500		9.30500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.37500		9.43000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.22000		9.27000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.71500		8.78000			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			7.88400		7.77550		0.00	34,074,648.00	4,322	160,550.00
\$ / R On 12/12/2008 Currency Future			8.06750		7.95680		0.00	28,413,735.00	3,522	101,411.00
\$ / R On 16/03/2009 Currency Future			8.24850		8.13530		0.00	288,697.50	35	9,338.00
£ / R On 15/09/2008 Currency Future			14.95210		14.87300		0.00	119,616.80	8	2,276.00
£ / R On 12/12/2008 Currency Future			15.19760		15.11750		0.00	1,595,748.00	105	3,768.00
£ / R On 16/03/2009 Currency Future			15.44420		15.36540		0.00	0.00	0	9,874.00
€ / R On 15/09/2008 Currency Future			11.73580		11.64530		0.00	1,232,259.00	105	15,184.00
€ / R On 12/12/2008 Currency Future			11.95220		11.86090		0.00	11,952.20	1	16,904.00
€ / R On 16/03/2009 Currency Future			12.16950		12.07620		0.00	0.00	0	1,198.00
ALBI On 06/11/2008 Index Future			269.24700		268.59500		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			47,817.00000	52,457	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			11,867.00000	9,987	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.39700		276.72600		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.67600		285.01200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.50100		115.32700		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.01200		118.81800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.59300		122.39300		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.86000		271.29600		0.00	108,744,000.00	40	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			15,193.00000	17,093	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			42,233.00000	38,493	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.12300		279.50800		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.55300		287.91800		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.06500		335.06500		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			344.69300		344.69300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.79400		355.83200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.37500		11.45200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.24200		10.34400		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			9.35900		9.42300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.26000		10.35500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.09600		10.19400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.95200		10.04800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.85100		9.94300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.19200		12.20000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.12400		12.14800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.12400		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.71900		11.76300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.71900		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.24300		11.33900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.24300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.74900		10.87400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.34700		10.49400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.78400		10.89000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.46400		10.58600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.19500		10.32600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.67200		9.72800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.91800		9.99100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.78100		9.86300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.38700		9.43900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.58100		9.68100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.47900		9.57800		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.72500		11.72900		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.91500		11.92800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.10100		12.12300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.01200		12.02400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.19200		12.20200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.86600		255.00300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			263.64200		262.72100		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			271.57700		270.62700		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.58200		9.61300		3.00	287,716,919.38	2,662	11,437.00
R153 On 06/11/2008 Bond Future	9.25	Call			373.00000	389	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			986.00000	949	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.08700		9.12300		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,701.00000	1,737	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			423.00000	406	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.36000		8.40400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,419.00000	2,450	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,361.00000	1,335	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.17800		9.22900		8.80	0.00	0	7,618.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,108.00000	3,146	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			584.00000	1,332	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			303.00000	1,108	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,060.00000	3,575	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			5,645.00000	6,276	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			32.00000	374	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.04500		9.09900		8.80	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,210.00000	3,713	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,377.00000	2,581	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			5,149.00000	6,381	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			288.00000	1,220	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Call			973.00000	2,355	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,927.00000	4,010	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.50	Call			3,065.00000	4,521	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			870.00000	2,025	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.88700		8.94400		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,272.00000	3,995	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,969.00000	3,383	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.92800		8.98800		0.00	118,069.95	1	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			56.00000	89	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,976.00000	4,421	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.82200		8.88400		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,927.00000	4,435	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			413.00000	309	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.70900		8.77200		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,330.00000	3,765	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,105.00000	913	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.70500		10.73500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			727.00000	725	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			1,315.00000	1,304	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.70500		10.73500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,455.00000	1,452	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,454.00000	1,450	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.70500		10.73500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,780.00000	1,782	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,702.00000	1,694	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.21900		9.27000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			226.00000	264	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,611.00000	2,419	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.04500		9.09900		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,741.00000	1,880	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,076.00000	976	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.84800		8.90500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,584.00000	2,742	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,106.00000	1,016	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.16300		9.21300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			37.00000	49	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,245.00000	3,970	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.02200		9.07500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,917.00000	2,106	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			927.00000	814	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.86500		8.91900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			1,902.00000	2,072	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,446.00000	1,310	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.15000		9.20000		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			29.00000	39	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,473.00000	4,174	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.02000		9.07200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,917.00000	2,123	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			834.00000	720	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.87800		8.93200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,876.00000	2,059	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,461.00000	1,314	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.20800		9.25900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			15.00000	19	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,039.00000	4,845	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.99500		9.04900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,721.00000	1,841	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			969.00000	886	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			8.75900		8.81600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,019.00000	2,137	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,350.00000	1,259	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.12700		9.16700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			22.00000	29	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,350.00000	4,105	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.00400		9.04600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,958.00000	2,135	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			689.00000	602	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.87700		8.91900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,820.00000	1,969	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,313.00000	1,198	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.64200		8.70200		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			8,502.00000	8,009	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.55400		8.61500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,245.00000	3,701	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			161.00000	108	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.46000		8.52200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,039.00000	4,512	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			181.00000	129	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.25300		267.68700		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.40600		275.79000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.72500		284.08900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.87930		6.88660		0.00	27,517.20	4	2,203.00
ZAAD On 12/12/2008 Currency Future			6.96740		6.97410		0.00	0.00	0	4,959.00
ZAAD On 16/03/2009 Currency Future			7.05710		7.06320		0.00	352,855.00	50	60.00
Total for Derivatives:								462,696,018.03	10,855	376,850.00
Grand Total:								462,696,018.03	10,855	376,850.00