



Daily MTM Report

Daily summary for 09/09/2008

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			18.65000		18.65000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.89500		9.92000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.16000		9.20500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.87000		8.92000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.05400		12.05000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.25500		9.29500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.15500		9.20000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.09500		9.14000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.27000		9.31000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.09500		9.14000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.53000		8.58500			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			7.93130		7.89470		0.00	44,129,753.20	5,564	136,437.00
\$ / R On 12/12/2008 Currency Future			8.11860		8.08100		0.00	10,895,161.20	1,342	133,709.00
\$ / R On 16/03/2009 Currency Future			8.30240		8.26390		0.00	3,154,912.00	380	16,153.00
\$ / R On 12/06/2009 Currency Future			8.48260		0.00000		0.00	0.00	0	0.00
£ / R On 15/09/2008 Currency Future			13.98620		13.92900		0.00	0.00	0	1,647.00
£ / R On 12/12/2008 Currency Future			14.22450		14.16590		0.00	142,245.00	10	14,031.00
£ / R On 16/03/2009 Currency Future			14.46100		14.40270		0.00	0.00	0	12,699.00
£ / R On 12/06/2009 Currency Future			14.65000		0.00000		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.20800		11.21240		0.00	672,480.00	60	13,004.00
€ / R On 12/12/2008 Currency Future			11.41690		11.42130		0.00	1,084,605.50	95	37,907.00
€ / R On 16/03/2009 Currency Future			11.62020		11.62500		0.00	139,442.40	12	7,878.00
€ / R On 12/06/2009 Currency Future			11.82160		0.00000		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.67800		270.10300		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			55,965.00000	60,714	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,935.00000	3,934	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.86400		278.27200		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.02300		286.38300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.71500		114.57100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.09100		118.03600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.50500		121.50100		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.76400		272.25400		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			14,272.00000	16,114	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			31,732.00000	28,474	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.79150		280.48800		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.90850		288.72150		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.36700		327.30900		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			336.86000		336.79800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.23300		347.17300		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
J153 On 31/08/2010 jSwap			11.12300		11.14700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.93800		9.98700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.98500		9.04300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.95100		10.00500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.74000		9.79100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.56400		9.61700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.45700		9.51000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15000		12.15000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.05000		12.04800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.84000		11.88000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.40400		11.38600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.77500		10.80800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.32200		10.35000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.74900		10.78100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.41100		10.45800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.08200		10.13700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.61800		9.66000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.60500		9.65900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.42700		9.48500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.25900		9.30500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.17000		9.22700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.04900		9.10700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.81400		11.81600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.92100		11.92600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.07700		12.08300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.04100		12.04500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.78000		258.92200		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			267.42600		266.75300		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			275.15700		274.58300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.70500		9.72400		3.00	0.00	0	8,999.00
R153 On 06/11/2008 Bond Future	9.25	Call			216.00000	221	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,015.00000	988	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			123.00000	126	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,347.00000	1,318	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.32600		9.34900		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,404.00000	1,424	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			457.00000	444	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.82800		8.85600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,995.00000	2,011	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,504.00000	1,485	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.08100		9.12100		8.80	0.00	0	7,503.00
R157 On 06/11/2008 Bond Future	8.75	Call			888.00000	950	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,031.00000	2,864	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,028.00000	3,176	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			889.00000	808	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,394.00000	6,600	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			167.00000	144	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.94600		8.98900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,248.00000	2,345	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,591.00000	3,447	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,651.00000	3,785	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,206.00000	2,100	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,425.00000	6,607	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			952.00000	894	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,491.00000	4,642	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,683.00000	1,595	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.80100		8.84600		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,927.00000	4,057	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,092.00000	2,976	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.80800		8.85700		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			71.00000	109	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,702.00000	3,251	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.70600		8.75700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,940.00000	5,407	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			168.00000	123	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.60700		8.66000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,042.00000	4,455	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			699.00000	578	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			11.77500	11.76300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		448.00000	441	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,338.00000	1,334	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.12600	11.11400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,326.00000	1,321	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,345.00000	1,341	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.05000	11.08000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,635.00000	1,636	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,659.00000	1,651	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.16600	9.20600		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		165.00000	191	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,261.00000	2,106	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.01800	9.06000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,734.00000	1,845	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		896.00000	821	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.86800	8.91300		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,474.00000	2,598	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1,030.00000	959	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.07300	9.11300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		25.00000	32	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,657.00000	3,433	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.94000	8.98200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,161.00000	2,327	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		640.00000	565	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.80400	8.84700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,048.00000	2,193	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,183.00000	1,084	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.02500	9.06500		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		26.00000	34	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,634.00000	3,393	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.90100	8.94200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,373.00000	2,562	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		488.00000	422	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.77700	8.82000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,189.00000	2,354	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,087.00000	985	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.15500	9.19400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		5.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,777.00000	4,627	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.95500	8.99700		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	Call			1,737.00000	1,835	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			789.00000	728	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.75400		8.79900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,967.00000	2,061	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,236.00000	1,165	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.03000		9.07000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			15.00000	20	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,731.00000	3,482	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.91400		8.95500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,277.00000	2,473	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			434.00000	370	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.80400		8.84600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,008.00000	2,171	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,041.00000	938	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.47800		8.53700		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			7,133.00000	6,634	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.39200		8.45300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,482.00000	4,991	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			34.00000	20	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.30900		8.37100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,207.00000	5,726	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			59.00000	39	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.21300		268.70000		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.13600		276.82700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			285.14800		284.95300		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.40600		6.47330		0.00	0.00	0	3,237.00
ZAAD On 12/12/2008 Currency Future			6.48800		6.55610		0.00	0.00	0	5,868.00
ZAAD On 16/03/2009 Currency Future			6.57490		6.64390		0.00	328,745.00	50	360.00
ZAAD On 12/06/2009 Currency Future			6.65880		0.00000		0.00	0.00	0	0.00

Total for Derivatives:	60,547,344.30	7,513	429,902.00
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Grand Total:	60,547,344.30	7,513	429,902.00
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