



Daily MTM Report

Daily summary for 10/09/2008

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			18.63800		18.65000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.92000		9.89500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.21000		9.16000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.89500		8.87000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.04500		12.05400			0.00	0	0.00
R201 On 21/12/2014 Bond			9.32000		9.25500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.20000		9.15500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15000		9.09500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.32500		9.27000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14000		9.09500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.55500		8.53000			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			8.06200		7.93130		0.00	305,501,428.00	37,894	91,577.00
\$ / R On 12/12/2008 Currency Future			8.25140		8.11860		0.00	465,915,301.00	56,465	150,324.00
\$ / R On 16/03/2009 Currency Future			8.43860		8.30240		0.00	10,463,864.00	1,240	16,988.00
\$ / R On 12/06/2009 Currency Future			8.61660		8.48260		0.00	0.00	0	0.00
£ / R On 15/09/2008 Currency Future			14.14340		13.98620		0.00	990,038.00	70	1,164.00
£ / R On 12/12/2008 Currency Future			14.38130		14.22450		0.00	287,626.00	20	14,011.00
£ / R On 16/03/2009 Currency Future			14.62090		14.46100		0.00	0.00	0	11,799.00
£ / R On 12/06/2009 Currency Future			14.85650		14.65000		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.32520		11.20800		0.00	2,061,186.40	182	12,107.00
€ / R On 12/12/2008 Currency Future			11.53400		11.41690		0.00	28,984,942.00	2,513	38,351.00
€ / R On 16/03/2009 Currency Future			11.73910		11.62020		0.00	11,739,100.00	1,000	7,877.00
€ / R On 12/06/2009 Currency Future			11.93830		11.82160		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			269.92400		270.67800		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			60,714.00000	54,245	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3,934.00000	5,005	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.08600		278.86400		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			286.22900		287.02300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.44500		114.71500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.81400		118.09100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.22200		121.50500		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.02050		272.76400		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,114.00000	13,055	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			28,474.00000	32,850	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.02950		280.79150		0.00	238,025,075.00	85	524.00
GOVI On 07/05/2009 jGovi			288.13050		288.90850		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.74800		327.36700		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.25500		336.86000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.47100		347.23300		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			11.17500		11.12300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.98400		9.93800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.01600		8.98500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.00000		9.95100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.78900		9.74000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.61600		9.56400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.50800		9.45700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.14400		12.15000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.05000		12.05000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.88800		11.84000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.44300		11.40400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.85500		10.77500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.40500		10.32200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.80600		10.74900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.47700		10.41100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.15000		10.08200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.68000		9.61800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.65800		9.60500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.48100		9.42700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.32000		9.25900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.22600		9.17000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.10400		9.04900		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.81100		11.81400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.91100		11.92100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.06000		12.07700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.03100		12.04100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.98300		259.78000		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			266.60800		267.42600		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			274.32100		275.15700		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.73600		9.70500		3.00	0.00	0	8,999.00
R153 On 06/11/2008 Bond Future	9.25	Call			221.00000	203	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			988.00000	1,022	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			126.00000	114	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,318.00000	1,358	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.36200		9.32600		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,424.00000	1,386	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			444.00000	458	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.86900		8.82800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,011.00000	1,979	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,485.00000	1,504	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.13600		9.08100		8.80	0.00	0	7,483.00
R157 On 06/11/2008 Bond Future	8.75	Call			950.00000	835	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,864.00000	3,063	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,176.00000	2,942	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			808.00000	889	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,600.00000	6,304	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			144.00000	162	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.00500		8.94600		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,345.00000	2,190	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,447.00000	3,622	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,785.00000	3,579	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,100.00000	2,224	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,607.00000	6,340	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			894.00000	957	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,642.00000	4,414	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,595.00000	1,696	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.86200		8.80100		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,057.00000	3,865	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,976.00000	3,117	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.84100		8.80800		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			109.00000	77	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,251.00000	3,548	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.74000		8.70600		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,407.00000	5,091	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			123.00000	148	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.64200		8.60700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,455.00000	4,175	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			578.00000	651	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			11.77900	11.77500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		441.00000	434	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,334.00000	1,328	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.14200	11.12600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,321.00000	1,316	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,341.00000	1,337	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.08500	11.05000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,636.00000	1,628	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,651.00000	1,653	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.24300	9.16600		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		191.00000	133	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,106.00000	2,397	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.09800	9.01800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,845.00000	1,624	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		821.00000	955	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.95200	8.86800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,598.00000	2,360	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		959.00000	1,085	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.12800	9.07300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		32.00000	20	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,433.00000	3,739	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.99700	8.94000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,327.00000	2,094	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		565.00000	659	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.86300	8.80400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,193.00000	1,988	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,084.00000	1,214	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.08000	9.02500		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		34.00000	21	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,393.00000	3,722	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.95700	8.90100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,562.00000	2,298	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		422.00000	506	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.83500	8.77700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,354.00000	2,126	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		985.00000	1,116	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.21200	9.15500		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		6.00000	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,627.00000	4,846	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.01500	8.95500		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			1,835.00000	1,687	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			728.00000	807	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.81800		8.75400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,061.00000	1,920	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,165.00000	1,259	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.07400		9.03000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			20.00000	13	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,482.00000	3,754	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.96000		8.91400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,473.00000	2,248	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			370.00000	436	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.85100		8.80400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,171.00000	1,983	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			938.00000	1,047	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.51000		8.47800		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			6,634.00000	6,905	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.42600		8.39200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,991.00000	4,705	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			20.00000	26	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.34300		8.30900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,726.00000	5,439	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			39.00000	48	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.47800		269.21300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.38300		277.13600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.37800		285.14800		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.48150		6.40600		0.00	0.00	0	1,079.00
ZAAD On 12/12/2008 Currency Future			6.56380		6.48800		0.00	0.00	0	4,869.00
ZAAD On 16/03/2009 Currency Future			6.65130		6.57490		0.00	0.00	0	360.00
ZAAD On 12/06/2009 Currency Future			6.73400		6.65880		0.00	0.00	0	0.00

Total for Derivatives:	1,063,968,560.40	99,469	397,373.00
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Grand Total:	1,063,968,560.40	99,469	397,373.00
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