

Daily MTM Report

Daily summary for 11/09/2008

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			18.64200	18.63800			0.00	0	0.00
R153 On 31/08/2010 Bond			9.97500	9.92000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.25000	9.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.92500	8.89500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.10200	12.04500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.36500	9.32000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.23500	9.20000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18500	9.15000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.36500	9.32500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.18000	9.14000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.58000	8.55500			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			8.27780		8.06200		0.00	634,882,426.60	76,697	41,550.00
\$ / R On 12/12/2008 Currency Future			8.47290		8.25140		0.00	606,269,886.60	71,554	203,110.00
\$ / R On 16/03/2009 Currency Future			8.66710		8.43860		0.00	18,027,568.00	2,080	17,918.00
\$ / R On 12/06/2009 Currency Future			8.85200		8.61660		0.00	0.00	0	0.00
£ / R On 15/09/2008 Currency Future			14.48730		14.14340		0.00	13,951,269.90	963	602.00
£ / R On 12/12/2008 Currency Future			14.73070		14.38130		0.00	13,228,168.60	898	14,363.00
£ / R On 16/03/2009 Currency Future			14.97990		14.62090		0.00	2,336,864.40	156	11,955.00
£ / R On 12/06/2009 Currency Future			15.22420		14.85650		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.52440		11.32520		0.00	71,174,694.40	6,176	6,897.00
€ / R On 12/12/2008 Currency Future			11.73700		11.53400		0.00	58,074,676.00	4,948	39,662.00
€ / R On 16/03/2009 Currency Future			11.94780		11.73910		0.00	56,967,110.40	4,768	12,642.00
€ / R On 12/06/2009 Currency Future			12.15090		11.93830		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			269.46200		269.92400		0.00	0.00	0	545.00
ALBI On 06/11/2008 Index Future	265.00	Call			54,245.00000	50,349	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			5,005.00000	5,729	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.61000		278.08600		0.00	161,013,800.00	58	58.00
ALBI On 07/05/2009 Index Future			285.67300		286.22900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.27700		114.44500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.64200		117.81400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.04600		121.22200		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.56100		272.02050		0.00	0.00	0	123.00
GOVI On 06/11/2008 jGovi	274.00	Call			13,055.00000	11,301	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			32,850.00000	35,691	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.55700		280.02950		0.00	757,599,470.00	271	253.00
GOVI On 07/05/2009 jGovi			287.64600		288.13050		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.86200		327.74800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.37500		337.25500		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.11400		347.47100		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			11.21000		11.17500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.08200		9.98400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.11100		9.01600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.10100		10.00000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.89500		9.78900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.72100		9.61600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.61000		9.50800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.14200		12.14400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.06500		12.05000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.92300		11.88800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.48400		11.44300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.89600		10.85500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.44200		10.40500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.84900		10.80600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.53200		10.47700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.21700		10.15000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.72300		9.68000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.76400		9.65800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.59300		9.48100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.35900		9.32000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.33700		9.22600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.21700		9.10400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.80900		11.81100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.91000		11.91100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.05900		12.06000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.02700		12.03100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.51700		258.98300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			266.12900		266.60800		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			273.82900		274.32100		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.79400		9.73600		3.00	121,731,690.80	1,130	8,692.00
R153 On 06/11/2008 Bond Future	9.25	Call			203.00000	175	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,022.00000	1,092	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			114.00000	96	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,358.00000	1,437	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.42900		9.36200		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,386.00000	1,318	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			458.00000	489	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.95000		8.86900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,979.00000	1,920	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,504.00000	1,547	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.17900		9.13600		8.80	195,436,851.80	1,580	7,483.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,942.00000	2,762	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			889.00000	954	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			835.00000	749	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,063.00000	3,222	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,304.00000	6,073	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			162.00000	176	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.04900		9.00500		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,579.00000	3,428	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,224.00000	2,317	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,190.00000	2,077	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,622.00000	3,754	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,340.00000	6,143	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			957.00000	1,004	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,414.00000	4,245	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,696.00000	1,772	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.90900		8.86200		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,865.00000	3,719	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,117.00000	3,226	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.86200		8.84100		0.00	117,534,928.50	990	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			77.00000	60	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,548.00000	3,740	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.76200		8.74000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,091.00000	4,889	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			148.00000	166	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.66400		8.64200		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,175.00000	4,002	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			651.00000	699	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			11.87900	11.77900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		434.00000	418	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,328.00000	1,341	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.28500	11.14200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,316.00000	1,308	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,337.00000	1,336	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.13500	11.08500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,628.00000	1,617	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,653.00000	1,657	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.28500	9.24300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		133.00000	106	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,397.00000	2,560	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.14300	9.09800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,624.00000	1,505	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		955.00000	1,035	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			9.00000	8.95200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,360.00000	2,229	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1,085.00000	1,160	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.16000	9.12800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		20.00000	15	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,739.00000	3,918	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.03100	8.99700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,094.00000	1,960	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		659.00000	719	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.89800	8.86300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		1,988.00000	1,871	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,214.00000	1,295	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.11100	9.08000		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		21.00000	15	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,722.00000	3,909	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.99000	8.95700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,298.00000	2,148	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		506.00000	560	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.86900	8.83500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,126.00000	1,998	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,116.00000	1,197	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.26600	9.21200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		4.00000	2	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,846.00000	5,053	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.07200	9.01500		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			1,687.00000	1,553	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			807.00000	887	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.87800		8.81800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,920.00000	1,794	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,259.00000	1,351	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.11600		9.07400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			13.00000	8	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,754.00000	4,015	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.00300		8.96000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,248.00000	2,046	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			436.00000	506	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.89500		8.85100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,983.00000	1,815	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,047.00000	1,157	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.53200		8.51000		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			6,905.00000	7,091	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.44700		8.42600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,705.00000	4,530	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			26.00000	31	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.36500		8.34300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,439.00000	5,255	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			48.00000	55	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.02400		268.47800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			275.91600		276.38300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			283.89900		284.37800		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.57140		6.48150		0.00	7,064,255.00	1,075	173.00
ZAAD On 12/12/2008 Currency Future			6.65450		6.56380		0.00	6,953,952.50	1,045	5,914.00
ZAAD On 16/03/2009 Currency Future			6.74610		6.65130		0.00	0.00	0	360.00
ZAAD On 12/06/2009 Currency Future			6.83100		6.73400		0.00	0.00	0	0.00

Total for Derivatives:								2,842,247,613.50	174,389	401,493.00
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Grand Total:								2,842,247,613.50	174,389	401,493.00
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