

Daily MTM Report

Daily summary for 12/09/2008

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	18.64200			0.00	0	0.00
R153 On 31/08/2010 Bond			9.97500	9.97500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.25000	9.25000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.92500	8.92500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.07200	12.10200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.36500	9.36500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.23500	9.23500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18500	9.18500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.36500	9.36500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.18000	9.18000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.58000	8.58000			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			8.07780		8.27780		0.00	308,959,694.40	38,248	5,831.00
\$ / R On 12/12/2008 Currency Future			8.26960		8.47290		0.00	175,968,818.40	21,279	217,800.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			0.00000	68	0.00	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			0.00000	99	0.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.45530		8.66710		0.00	68,851,507.90	8,143	26,041.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			0.00000	99	0.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			0.00000	144	0.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.63580		8.85200		0.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			0.00000	67	0.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			0.00000	281	0.00	0.00	0	0.00
£ / R On 15/09/2008 Currency Future			14.42350		14.48730		0.00	3,504,910.50	243	383.00
£ / R On 12/12/2008 Currency Future			14.66670		14.73070		0.00	3,842,675.40	262	14,590.00
£ / R On 12/12/2008 Currency Future	14.60	Call			0.00000	182	0.00	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			0.00000	115	0.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.90720		14.97990		0.00	17,515,960.00	1,175	11,955.00
£ / R On 16/03/2009 Currency Future	15.00	Call			0.00000	169	0.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			0.00000	262	0.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.14830		15.22420		0.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	214	0.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			0.00000	316	0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.45630		11.52440		0.00	44,175,492.80	3,856	3,719.00
€ / R On 12/12/2008 Currency Future			11.66960		11.73700		0.00	47,565,289.60	4,076	41,326.00
€ / R On 12/12/2008 Currency Future	11.55	Call			0.00000	185	0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			0.00000	66	0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Call			0.00000	126	0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			0.00000	107	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			11.87380		11.94780		0.00	21,016,626.00	1,770	12,642.00
€ / R On 16/03/2009 Currency Future	12.00	Call			0.00000	114	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			0.00000	240	0.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.07540		12.15090		0.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	174	0.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			0.00000	248	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.51300		269.46200		0.00	0.00	0	545.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ALBI On 06/11/2008 Index Future	265.00	Call			50,349.00000	67,758	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			5,729.00000	2,628	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			279.72300		277.61000		0.00	0.00	0	58.00
ALBI On 07/05/2009 Index Future			285.65400		285.67300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.89900		114.27700		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.28200		117.64200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.70600		121.04600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.48800		271.56100		0.00	68,372,000.00	25	148.00
GOVI On 06/11/2008 jGovi	274.00	Call			11,301.00000	18,734	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			35,691.00000	23,854	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.54250		279.55700		0.00	2,815,425.00	1	254.00
GOVI On 07/05/2009 jGovi			289.69050		287.64600		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.52500		327.86200		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.03300		337.37500		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.17400		347.11400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.21700		11.21000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.08400		10.08200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.11200		9.11100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.10200		10.10100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.89600		9.89500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.72300		9.72100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.61200		9.61000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.13800		12.14200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.06500		12.06500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.92500		11.92300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.48900		11.48400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.90900		10.89600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.46500		10.44200		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
JN02 On 06/11/2008 jNote			10.85500		10.84900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.53700		10.53200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.22100		10.21700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.72800		9.72300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.76600		9.76400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.59500		9.59300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.36000		9.35900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.33800		9.33700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.21800		9.21700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.80700		11.80900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.90500		11.91000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.05200		12.05900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.02400		12.02700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.07500		258.51700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			268.76400		266.12900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			276.54200		273.82900		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.62200		9.79400		3.00	91,597,339.04	848	8,667.00
R153 On 06/11/2008 Bond Future	9.25	Call			175.00000	250	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,092.00000	878	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			96.00000	143	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,437.00000	1,196	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.22600		9.42900		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,318.00000	1,519	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			489.00000	392	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.70500		8.95000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			1,920.00000	2,087	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,547.00000	1,407	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.02500		9.17900		8.80	75,367,590.65	605	8,088.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,762.00000	3,371	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			954.00000	682	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			749.00000	1,020	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,222.00000	2,613	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,073.00000	6,886	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			176.00000	109	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.88800		9.04900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,428.00000	3,956	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,317.00000	1,946	8.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	8.75	Call		2,077.00000	2,465	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		3,754.00000	3,243	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,143.00000	6,845	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		1,004.00000	808	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,245.00000	4,838	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,772.00000	1,466	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.73900	8.90900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		3,719.00000	4,229	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		3,226.00000	2,809	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.72100	8.86200		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call		60.00000	210	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		3,740.00000	2,478	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.61800	8.76200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		4,889.00000	6,243	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		166.00000	68	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.51700	8.66400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		4,002.00000	5,199	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		699.00000	405	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.83200	11.87900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		418.00000	416	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,341.00000	1,326	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.21600	11.28500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,308.00000	1,306	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,336.00000	1,329	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.97500	11.13500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,617.00000	1,637	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,657.00000	1,630	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.13200	9.28500		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		106.00000	206	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,560.00000	1,965	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.98200	9.14300		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,505.00000	1,936	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,035.00000	752	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.82900	9.00000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,229.00000	2,701	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		1,160.00000	894	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.00800	9.16000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		15.00000	46	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,918.00000	3,069	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.87200	9.03100		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
R203 On 05/02/2009 Bond Future	9.25	Call			1,960.00000	2,607	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			719.00000	452	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.73300		8.89800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			1,871.00000	2,443	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,295.00000	927	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.95900		9.11100		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			15.00000	51	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,909.00000	2,995	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.83300		8.99000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,148.00000	2,888	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			560.00000	323	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.70700		8.86900		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,998.00000	2,633	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,197.00000	830	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.11200		9.26600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			2.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,053.00000	4,460	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.90900		9.07200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,553.00000	1,939	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			887.00000	658	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.70500		8.87800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			1,794.00000	2,160	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,351.00000	1,085	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.96400		9.11600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			8.00000	32	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,015.00000	3,072	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.84600		9.00300		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,046.00000	2,812	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			506.00000	275	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.73300		8.89500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,815.00000	2,461	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,157.00000	777	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.40100		8.53200		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			7,091.00000	5,974	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.31500		8.44700		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,530.00000	5,650	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			31.00000	9	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.23000		8.36500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,255.00000	6,405	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
R209 On 07/05/2009 Bond Future	9.00	Put			55.00000	21	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.94400		268.02400		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.89400		275.91600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			285.93600		283.89900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.59340		6.57140		0.00	6,593.40	1	55.00
ZAAD On 12/12/2008 Currency Future			6.67560		6.65450		0.00	0.00	0	5,914.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			0.00000	80	0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			0.00000	54	0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.76270		6.74610		0.00	0.00	0	360.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			0.00000	102	0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			0.00000	90	0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.84760		6.83100		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			0.00000	117	0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			0.00000	119	0.00	0.00	0	0.00
Total for Derivatives:								929,559,923.09	80,532	387,569.00

Grand Total: **929,559,923.09** **80,532** **387,569.00**