



Daily MTM Report

Daily summary for 12/05/2008

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			10.37000	10.34500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.46000	9.47000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.28000	9.29000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.50800	11.45900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.51000	9.51000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.42500	9.43000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.40000	9.41000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.54500	9.54500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.39000	9.40000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.10500	9.10500			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 13/06/2008 Currency Future			7.70820		7.76600		0.00	232,155,567.60	30,118	67,229.00
\$ / R On 15/09/2008 Currency Future			7.89170		7.95340		0.00	0.00	0	49,052.00
\$ / R On 12/12/2008 Currency Future			8.08260		8.13890		0.00	0.00	0	8,190.00
£ / R On 13/06/2008 Currency Future			15.06760		15.08080		0.00	0.00	0	6,491.00
£ / R On 15/09/2008 Currency Future			15.31970		15.33920		0.00	0.00	0	707.00
£ / R On 12/12/2008 Currency Future			15.58900		15.59800		0.00	0.00	0	399.00
€ / R On 13/06/2008 Currency Future			7.25100		7.26970		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.92800		11.96190		0.00	83,496.00	7	17,435.00
€ / R On 15/09/2008 Currency Future			7.33180		7.35220		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.15280		12.19050		0.00	0.00	0	8,733.00
€ / R On 12/12/2008 Currency Future			7.41710		7.43100		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.38910		12.41660		0.00	0.00	0	4,898.00
ALBI On 07/08/2008 Index Future			259.64600		259.02000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			6,305.00000	7,219	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			66,105.00000	60,759	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.26250		266.61800		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			45,982.00000	49,475	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			29,802.00000	26,850	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			267.90400		275.97600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.93700		112.70000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.25000		116.00600		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.67300		119.42200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			262.00250		261.38050		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			736.00000	856	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			126,931.00000	120,831	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.68800		269.04750		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			18,381.00000	20,146	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			67,906.00000	63,266	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.62900		276.96900		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
ILBI On 07/08/2008 Index Future			321.80200		321.46750		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			322.45200		331.05500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			332.31300		341.23100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.79200		11.79100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.51400		10.55100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.80300		9.82300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.66200		10.70000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.27500		10.30300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.20600		10.22000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.10600		10.11300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.92500		11.91700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.27300		12.27600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32000		12.31900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32000		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.17800		12.17000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.17800		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.88100		11.88000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.88100		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.57400		11.55400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.22800		11.23500		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.66600		11.66600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.43800		11.44200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.17700		11.18900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.65600		10.68000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.76700		9.77200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.32100		10.35000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.96500		9.98000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.46500		9.47800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.74000		9.75700		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
JROD On 30/05/2008 jRod			11.02600		11.03000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.40100		11.39300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.78100		11.75600		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.56600		11.55200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.88100		11.87600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.14000		12.14700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.89700		11.90600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.13900		12.14600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			248.00000		247.34800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.27500		254.60300		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.79100		262.09900		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.21000		10.25000		2.33	0.00	0	8,254.00
R153 On 07/08/2008 Bond Future	8.50	Call			1.00000	1	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,340.00000	3,266	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			3,828.00000	3,753	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.99100		10.03000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			951.00000	963	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,261.00000	2,209	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.81500		9.85500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,003.00000	2,024	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,794.00000	1,756	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.36300		9.40300		6.25	0.00	0	6,461.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,004.00000	2,108	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,446.00000	1,318	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,313.00000	1,385	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,201.00000	2,042	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,873.00000	3,008	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			890.00000	795	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			768.00000	814	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,126.00000	2,940	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			402.00000	426	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,252.00000	4,046	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,932.00000	120,163	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.50	Call			183.00000	194	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,551.00000	5,331	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			71.00000	75	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,980.00000	6,753	6.25	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 07/08/2008 Bond Future	8.00	Call			23.00000	24	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,498.00000	8,268	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.24000		9.28000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			633.00000	680	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,679.00000	3,499	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.14700		9.18700		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,352.00000	2,460	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,006.00000	1,893	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.21200		9.25200		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			24.00000	25	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,800.00000	15,421	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.12200		9.16200		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			104.00000	124	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,703.00000	6,341	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.05400		9.09400		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,773.00000	3,009	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,296.00000	1,148	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.15100		11.07500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			537.00000	509	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,759.00000	1,770	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.84300		10.77800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,153.00000	1,133	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,753.00000	1,752	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.42100		10.36400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,808.00000	1,797	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,789.00000	1,780	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.41100		9.45100		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			13.00000	14	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,991.00000	6,808	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.26900		9.30900		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			503.00000	539	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,065.00000	2,920	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.16000		9.20000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,818.00000	1,903	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,599.00000	1,508	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.33900		9.37900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			10,029.00000	9,798	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.22000		9.26000		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 06/11/2008 Bond Future	8.50	Call		155.00000	174	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		4,632.00000	4,422	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.13000	9.17000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		1,918.00000	2,036	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,467.00000	1,359	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.31800	9.35800		0.00	0.00	0	3,179.00
R204 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		10,646.00000	10,399	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.20800	9.24800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		131.00000	149	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,869.00000	4,642	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.12300	9.16300		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		1,886.00000	2,016	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,358.00000	1,245	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.41000	9.45000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		4.00000	5	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		5,970.00000	5,812	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.24600	9.28600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		103.00000	111	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,231.00000	5,084	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.10500	9.14500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,821.00000	1,895	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,429.00000	1,353	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.31400	9.35400		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		9,030.00000	8,780	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.21100	9.25100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		91.00000	105	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,944.00000	4,709	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.13100	9.17100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,758.00000	1,892	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,269.00000	1,155	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.04100	9.08100		0.00	1,185,365.28	16	8,521.00
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		11,510.00000	11,204	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.96700	9.00700		0.00	0.00	0	260.00
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		10,927.00000	10,617	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.91000	8.95000		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 05/02/2009 Bond Future	9.00	Call			1,490.00000	1,663	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,101.00000	961	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.60100		257.98600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.18700		265.55300		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			274.02400		273.37200		0.00	0.00	0	0.00
Total for Derivatives:								233,424,428.88	30,141	198,653.00
Grand Total:								233,424,428.88	30,141	198,653.00