



Daily MTM Report

Daily summary for 10/06/2008

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			11.72000	11.67500			70,828,000,000.00	99,900,000	0.00
R157 On 15/09/2015 Bond			10.32000	10.27500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.10000	10.05500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.59100	12.57500			0.00	0	0.00
R201 On 21/12/2014 Bond			10.40000	10.35000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.27500	10.22500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.23000	10.18500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.49000	10.44500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.22000	10.17500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.86500	9.82500			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:								170,828,000,000.00	99,900,000	0.00

Derivatives

\$ / R On 13/06/2008 Currency Future			7.98460		7.90480		0.00	68,180,499.40	8,539	37,602.00
\$ / R On 15/09/2008 Currency Future			8.18270		8.22170		0.00	97,963,284.40	11,972	98,425.00
\$ / R On 12/12/2008 Currency Future			8.38180		8.38310		0.00	6,286,350.00	750	26,701.00
\$ / R On 16/03/2009 Currency Future			8.57850		0.00000		0.00	0.00	0	0.00
£ / R On 13/06/2008 Currency Future			15.59020		15.61680		0.00	3,118,040.00	200	1,922.00
£ / R On 15/09/2008 Currency Future			15.86600		16.12650		0.00	3,268,396.00	206	1,738.00
£ / R On 12/12/2008 Currency Future			16.13990		16.31870		0.00	0.00	0	676.00
£ / R On 16/03/2009 Currency Future			16.41340		0.00000		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			12.36680		12.43080		0.00	13,356,144.00	1,080	12,215.00
€ / R On 15/09/2008 Currency Future			12.61560		12.86770		0.00	25,357,356.00	2,010	12,085.00
€ / R On 12/12/2008 Currency Future			12.86340		13.05270		0.00	0.00	0	5,362.00
€ / R On 16/03/2009 Currency Future			13.11240		0.00000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			248.50700		251.61200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			81.00000	9	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			133,961.00000	164,939	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			256.20150		259.40200		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			12,711.00000	6,214	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			68,691.00000	94,199	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			264.85500		268.01300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.39100		108.56400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.74700		111.92600		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			115.45600		115.64100		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			251.11650		251.61150		0.00	0.00	0	366.00
GOVI On 07/08/2008 jGovi	274.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			223,885.00000	228,835	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			258.89100		259.40200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			1,532.00000	1,291	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			147,512.00000	152,381	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			267.48400		268.01300		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			322.95650		322.86750		0.00	0.00	0	1.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 06/11/2008 Index Future			334.09500		333.91900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.83900		344.69200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			12.54000		12.53800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.19600		11.16900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.30800		10.28000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.32700		11.30400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.93500		10.90800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.80500		10.78000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.68500		10.66000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.57500		12.57500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.74400		12.76400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.88900		12.93000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.88900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.90600		12.91400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.90600		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.89300		12.87500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.89300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.58000		12.55500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.25700		12.24800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.51200		12.51000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.35600		12.34900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.14800		12.13200		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.41100		11.38600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.84700		10.79500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.08700		11.05700		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.60900		10.58500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.35600		10.30600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.36900		10.33700		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 30/06/2008 jRod			11.27000		11.27800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.73600		11.75500		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			12.31800		12.34100		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.10200		12.11100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.48300		12.48800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.81300		12.81300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.50200		12.49800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			235.47300		236.03300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			242.76400		243.34100		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			250.82100		251.41900		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.63000		11.59000		2.33	21,650,690.00	200	7,104.00
R153 On 07/08/2008 Bond Future	8.50	Call			0.00000	0	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			5,805.00000	5,877	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			6,293.00000	6,365	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.47000		11.43000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			33.00000	30	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,642.00000	3,703	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.09000		11.05000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,121.00000	1,096	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,623.00000	2,655	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.24000		10.20000		6.25	42,571,984.00	350	6,823.00
R157 On 07/08/2008 Bond Future	10.25	Call			1,479.00000	1,352	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,205.00000	1,297	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			453.00000	395	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			2,960.00000	3,122	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			211.00000	179	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			4,141.00000	4,329	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			6.00000	5	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			8,346.00000	8,564	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			26.00000	21	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			6,873.00000	7,087	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			86.00000	71	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			5,463.00000	5,667	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			115,443.00000	115,223	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			1.00000	1	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			9,858.00000	10,077	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			11,398.00000	11,618	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.10	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	Put			12,964.00000	13,184	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.13000		10.09000		5.00	0.00	0	2,500.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,978.00000	1,848	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			1,122.00000	1,206	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			433.00000	387	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			3,665.00000	3,834	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			42.00000	35	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			7,555.00000	7,764	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.95100		9.91100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			716.00000	662	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			4,275.00000	4,433	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.04000		10.00000		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			22,537.00000	22,880	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.95800		9.91800		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			13,470.00000	13,815	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.84200		9.80200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			294.00000	248	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			5,289.00000	5,591	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.47800		12.45400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			202.00000	195	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			2,134.00000	2,140	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.24600		12.21300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			855.00000	847	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,876.00000	1,877	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.84800		11.80800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,665.00000	1,661	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,720.00000	1,717	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.32000		10.27000		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			10,657.00000	10,876	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.19000		10.14000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			32.00000	26	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			6,252.00000	6,461	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.00000		9.95500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			505.00000	461	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			3,538.00000	3,683	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.20000		10.15000		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/08/2008 Bond Future	7.75	Put			14,334.00000	14,604	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.09000		10.04000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			2.00000	1	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			8,804.00000	9,071	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.94200		9.89200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			387.00000	338	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			3,906.00000	4,123	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.16000		10.12000		0.00	0.00	0	3,188.00
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			15,177.00000	15,406	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.06000		10.02000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1.00000	1	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			9,313.00000	9,542	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.91600		9.87600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			313.00000	275	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,994.00000	4,185	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.40000		10.35000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			9,444.00000	9,632	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.24000		10.19000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			3.00000	2	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			8,539.00000	8,722	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.01000		9.96500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			539.00000	498	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			3,156.00000	3,276	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.16000		10.12000		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			13,632.00000	13,863	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.06000		10.02000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			9,473.00000	9,704	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.92500		9.88500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			237.00000	205	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			4,035.00000	4,234	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.82200		9.78200		0.00	0.00	0	6,986.00
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			16,544.00000	16,813	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.74700		9.70700		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			16,017.00000	16,290	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			9.64900	9.60900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		82.00000	64	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		4,549.00000	4,808	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			247.79200	248.28300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			255.46500	255.97000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			263.94400	264.46800		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.55620	7.53150		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.65030	7.73810		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.74290	7.79280		0.00	0.00	0	640.00
ZAAD On 16/03/2009 Currency Future			7.83220	0.00000		0.00	0.00	0	0.00
Total for Derivatives:							281,752,743.80	25,307	244,198.00
Grand Total:							171,109,752,743.80	99,925,307	244,198.00