

Daily MTM Report

Daily summary for 15/09/2008

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			18.41032		18.63800			0.00	0	0.00
R153 On 31/08/2010 Bond			9.80000		9.97500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.08500		9.25000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.76500		8.92500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.07300		12.07200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.20000		9.36500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.07000		9.23500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.02000		9.18500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.20000		9.36500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01500		9.18000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.43000		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			8.10430		8.07780		0.00	47,069,774.40	5,808	0.00
\$ / R On 12/12/2008 Currency Future			8.28020		8.26960		18.89	313,587,734.40	37,872	221,543.00
\$ / R On 12/12/2008 Currency Future	8.30	Call			68.00000	297	18.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.30	Put			99.00000	317	18.89	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.40	Call			0.00000	259	19.31	2,590,000.00	10	10.00
\$ / R On 12/12/2008 Currency Future	8.40	Put			0.00000	379	19.31	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Call			0.00000	226	19.74	0.00	0	0.00
\$ / R On 12/12/2008 Currency Future	8.50	Put			0.00000	446	19.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future			8.47060		8.45530		18.50	220,235.60	26	26,067.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			99.00000	431	18.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			144.00000	460	18.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			8.65120		8.63580		19.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			67.00000	493	19.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			281.00000	692	19.58	0.00	0	0.00
£ / R On 15/09/2008 Currency Future			14.51380		14.42350		0.00	6,124,823.60	422	0.00
£ / R On 12/12/2008 Currency Future			14.74160		14.66670		17.12	619,147.20	42	14,622.00
£ / R On 12/12/2008 Currency Future	14.60	Call			182.00000	556	16.77	0.00	0	0.00
£ / R On 12/12/2008 Currency Future	14.60	Put			115.00000	414	16.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.98660		14.90720		17.29	14,986.60	1	11,954.00
£ / R On 16/03/2009 Currency Future	15.00	Call			169.00000	723	17.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			262.00000	737	17.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.22290		15.14830		17.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			214.00000	905	17.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			316.00000	932	17.58	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.49100		11.45630		0.00	42,735,029.00	3,719	0.00
€ / R On 12/12/2008 Currency Future			11.69010		11.66960		18.33	6,148,992.60	526	41,306.00
€ / R On 12/12/2008 Currency Future	11.65	Call			126.00000	436	18.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.65	Put			107.00000	396	18.19	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Call			185.00000	481	17.89	0.00	0	0.00
€ / R On 12/12/2008 Currency Future	11.55	Put			66.00000	341	17.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			11.89490		11.87380		18.26	0.00	0	12,642.00
€ / R On 16/03/2009 Currency Future	12.00	Call			114.00000	570	18.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			240.00000	675	18.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.09070		12.07540		18.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			174.00000	742	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.15	Put			248.00000	801	18.56	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.89100		271.51300		0.00	157,696,780.00	58	603.00
ALBI On 06/11/2008 Index Future	265.00	Call			67,758.00000	70,936	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,628.00000	2,026	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.11200		279.72300		0.00	162,464,960.00	58	0.00
ALBI On 07/05/2009 Index Future			285.70900		285.65400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.87200		114.89900		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.25500		118.28200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.67800		121.70600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.84400		273.48800		0.00	0.00	0	148.00
GOVI On 06/11/2008 jGovi	274.00	Call			18,734.00000	19,853	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			23,854.00000	21,413	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.91050		281.54250		0.00	0.00	0	254.00
GOVI On 07/05/2009 jGovi			290.07050		289.69050		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			327.48700		327.52500		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			337.00300		337.03300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.06600		347.17400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.02500		11.21700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.29000		10.08400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.94000		9.11200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.93500		10.10200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.03200		9.89600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.57000		9.72300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.45900		9.61200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.14200		12.13800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.02700		12.06500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.78900		11.92500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.32400		11.48900		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
JFRA On 06/08/2009 jFra			10.60800		10.90900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.26900		10.46500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.64500		10.85500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.30400		10.53700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.97900		10.22100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.54900		9.72800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.57600		9.76600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.40700		9.59500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.18800		9.36000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.17900		9.33800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.06000		9.21800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.80200		11.80700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.89200		11.90500		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.03500		12.05200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.01400		12.02400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.54600		261.07500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.25000		268.76400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			277.04400		276.54200		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.61400		9.62200		3.00	108,029.17	1	8,667.00
R153 On 06/11/2008 Bond Future	9.25	Call			250.00000	242	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			878.00000	857	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			143.00000	136	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,196.00000	1,175	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.21700		9.22600		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,519.00000	1,521	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			392.00000	380	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.69300		8.70500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,087.00000	2,085	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,407.00000	1,390	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.00600		9.02500		8.80	0.00	0	8,088.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,020.00000	1,015	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,613.00000	2,499	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,371.00000	3,414	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			682.00000	616	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,886.00000	6,976	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			109.00000	90	9.20	0.00	0	300.00

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			8.86800	8.88800		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call		2,465.00000	2,489	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put		3,243.00000	3,154	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call		3,956.00000	3,998	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,946.00000	1,876	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call		6,845.00000	6,916	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put		808.00000	766	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call		4,838.00000	4,890	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put		1,466.00000	1,406	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.71800	8.73900		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		4,229.00000	4,274	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		2,809.00000	2,739	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.70200	8.72100		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call		210.00000	227	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		2,478.00000	2,303	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.59800	8.61800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		6,243.00000	6,435	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		68.00000	56	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.49600	8.51700		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		5,199.00000	5,375	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		405.00000	366	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.84400	11.83200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		416.00000	395	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,326.00000	1,308	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.20600	11.21600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,306.00000	1,292	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,329.00000	1,316	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.96500	10.97500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,637.00000	1,628	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,630.00000	1,618	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.11300	9.13200		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		206.00000	207	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,965.00000	1,880	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.96200	8.98200		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,936.00000	1,983	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		752.00000	709	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.80800	8.82900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,701.00000	2,754	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		894.00000	855	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.99900	9.00800		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			46.00000	43	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,069.00000	3,013	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.86300		8.87200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,607.00000	2,637	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			452.00000	430	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.72300		8.73300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,443.00000	2,472	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			927.00000	899	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.94000		8.95900		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			51.00000	52	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			2,995.00000	2,877	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.81300		8.83300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,888.00000	2,982	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			323.00000	292	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.68600		8.70700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,633.00000	2,715	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			830.00000	781	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.09300		9.11200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			6.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,460.00000	4,385	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.88900		8.90900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,939.00000	1,979	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			658.00000	623	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.68400		8.70500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,160.00000	2,199	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,085.00000	1,046	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.94500		8.96400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			32.00000	33	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,072.00000	2,952	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.82600		8.84600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,812.00000	2,911	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			275.00000	246	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.71300		8.73300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,461.00000	2,541	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			777.00000	729	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.38200		8.40100		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			5,974.00000	5,809	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.29500		8.31500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5,650.00000	5,823	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	Put			9.00000	7	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.21000		8.23000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,405.00000	6,579	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			21.00000	17	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.29600		269.94400		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.25700		277.89400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.31200		285.93600		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.54070		6.59340		0.00	359,738.50	55	0.00
ZAAD On 15/09/2008 Currency Future	6.60	Call			0.00000	0	0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future	6.60	Put			0.00000	59	0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			6.62130		6.67560		15.13	66,213.00	10	5,914.00
ZAAD On 12/12/2008 Currency Future	6.65	Call			80.00000	187	15.43	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future	6.65	Put			54.00000	215	15.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.70940		6.76270		15.61	0.00	0	360.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			102.00000	280	15.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			90.00000	321	15.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.79290		6.84760		16.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			117.00000	351	16.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			119.00000	408	16.20	0.00	0	0.00

Total for Derivatives:								739,806,444.07	48,608	381,371.00
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Grand Total:								739,806,444.07	48,608	381,371.00
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