

Daily MTM Report

Daily summary for 12/02/2008

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			9.37500	9.42500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.75500	8.81500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.52000	8.57500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.38900	10.40700			0.00	0	0.00
R201 On 21/12/2014 Bond			8.77000	8.82500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.67000	8.72000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.66500	8.71500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.82500	8.87500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.65000	8.70500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.30000	8.34500			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 17/03/2008 Currency Future			7.79900		7.81050		0.00	61,136,361.00	7,839	85,665.00
\$ / R On 13/06/2008 Currency Future			7.96800		7.98270		0.00	25,585,248.00	3,211	31,643.00
\$ / R On 15/09/2008 Currency Future			8.14290		8.15780		0.00	18,321,525.00	2,250	8,977.00
£ / R On 17/03/2008 Currency Future			15.25220		15.21920		0.00	0.00	0	1,217.00
£ / R On 13/06/2008 Currency Future			15.48310		15.45410		0.00	1,238,648.00	80	1,260.00
£ / R On 15/09/2008 Currency Future			15.72190		15.69310		0.00	314,438.00	20	472.00
€ / R On 17/03/2008 Currency Future			11.36590		11.37390		0.00	0.00	0	3,952.00
€ / R On 13/06/2008 Currency Future			11.57410		11.58610		0.00	0.00	0	4,521.00
€ / R On 15/09/2008 Currency Future			11.79030		11.80270		0.00	8,253,210.00	700	8,315.00
ALBI On 02/05/2008 Index Future			263.33000		262.60700		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			14,639.00000	17,213	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			38,569.00000	33,913	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.65500		270.65500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			72,201.00000	72,113	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15,651.00000	15,563	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.18600		278.18600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			139,373.00000	139,328	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,513.00000	7,468	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.21600		113.06500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.22900		119.22900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.84000		119.68100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			265.18800		264.48650		0.00	0.00	0	9.00
GOVI On 02/05/2008 jGovi	264.00	Call			27,338.00000	31,102	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			22,473.00000	19,222	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			273.12300		272.40150		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			30,595.00000	33,773	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			46,580.00000	42,543	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			280.70500		279.96250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			83,081.00000	88,279	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			23,456.00000	21,229	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 02/05/2008 Index Future			307.69400		307.69400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.59100		10.58800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.89100		9.89000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.21500		9.21400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.92300		9.92200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.76300		9.76300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.66700		9.66700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.59300		9.59300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.15800		11.14200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.28400		11.28300		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,792.00000	10,737	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,099.00000	8,039	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.19400		11.19000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,083.00000	15,049	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,803.00000	12,759	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.93400		10.93200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,949.00000	17,920	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,294.00000	16,260	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.60400		10.60200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,533.00000	20,508	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,071.00000	19,041	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.29100		10.28700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.00700		10.00400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,308.00000	24,289	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,298.00000	24,272	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.73600		9.73400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.49500		10.49200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,546.00000	15,531	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			5,008.00000	4,937	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.24600		10.24200		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.84400		9.84300		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
JN05 On 02/05/2008 jNote	9.50	Call			18,759.00000	18,742	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,655.00000	3,598	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.71800		9.71600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.49600		9.49600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			34,023.00000	34,006	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			786.00000	765	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.40800		9.40700		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.67000		10.67200		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.83100		10.83400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.03800		11.04200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.97100		10.97300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13500		11.13800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28000		11.28400		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			254.28600		253.42900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.12000		261.12000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			269.16500		268.25800		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.23300		9.28300		2.64	88,063,328.00	800	8,578.00
R153 On 02/05/2008 Bond Future	9.00	Call			296.00000	330	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			904.00000	831	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.02800		9.07800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			280.00000	305	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,399.00000	1,327	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.87800		8.92800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,151.00000	2,196	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,604.00000	1,563	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.67700		8.73700		6.35	0.00	0	9,935.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,632.00000	1,821	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,551.00000	1,367	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			934.00000	1,065	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,417.00000	2,175	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.59100		8.65100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			792.00000	880	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,819.00000	4,542	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.52800		8.58800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,677.00000	2,883	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,726.00000	1,577	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.45200		8.51200		11.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 02/05/2008 Bond Future	8.00	Call			709.00000	835	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,299.00000	5,789	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.38500		8.44500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,246.00000	1,391	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			8,942.00000	8,450	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.32900		8.38900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,739.00000	3,129	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,575.00000	1,328	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.08500		10.11100		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			15.00000	16	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			871.00000	852	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.68700		9.72400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,218.00000	1,222	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,733.00000	1,718	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.44000		9.48200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,644.00000	1,646	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,861.00000	1,852	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.67200		8.72200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			754.00000	841	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,862.00000	1,701	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.55400		8.60400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			664.00000	725	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,643.00000	3,461	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.44800		8.49800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,434.00000	2,578	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,252.00000	1,159	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.59000		8.64000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			395.00000	463	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,864.00000	2,620	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.49300		8.54300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			136.00000	163	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,184.00000	4,902	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.41300		8.46300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1,825.00000	1,987	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,600.00000	1,457	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.59000		8.64000		7.21	0.00	0	3,265.00
R204 On 02/05/2008 Bond Future	8.25	Call			423.00000	496	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,069.00000	2,808	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.50800		8.55800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			84.00000	104	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
R204 On 07/08/2008 Bond Future	7.75	Put			5,627.00000	5,315	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.43800		8.48800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,749.00000	1,920	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,670.00000	1,513	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.71800		8.76800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			189.00000	223	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,425.00000	2,245	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.59100		8.64100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			411.00000	455	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			3,105.00000	2,942	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.47400		8.52400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			843.00000	905	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,973.00000	2,834	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.58700		8.63700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			437.00000	512	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,110.00000	2,845	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.51200		8.56200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			183.00000	224	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,078.00000	3,782	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.44600		8.49600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,613.00000	1,788	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,587.00000	1,425	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.23900		8.28900		12.88	0.00	0	6,430.00
R209 On 02/05/2008 Bond Future	7.75	Call			395.00000	464	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,408.00000	5,033	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.18000		8.23000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			76.00000	108	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			4,558.00000	4,141	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.13100		8.18100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			218.00000	281	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,253.00000	3,865	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			261.82200		261.12600		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.22800		269.22800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			277.14200		276.40600		0.00	0.00	0	400.00

Total for Derivatives:

202,912,758.00

14,900

182,193.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								202,912,758.00	14,900	182,193.00
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