



Daily MTM Report

Daily summary for 07/03/2008

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			9.76000	9.66500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.27500	9.15500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.15000	9.02000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.81600	10.76500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.29000	9.16500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.27500	9.15000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.27000	9.15000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.32000	9.21000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.26500	9.14500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.99000	8.86000			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			7.99240		7.88800		0.00	25,303,938.40	3,166	31,624.00
\$ / R On 13/06/2008 Currency Future			8.16930		8.21900		0.00	21,950,909.10	2,687	27,830.00
\$ / R On 15/09/2008 Currency Future			8.35610		8.24150		0.00	17,330,551.40	2,074	15,563.00
£ / R On 17/03/2008 Currency Future			16.11310		15.54240		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			16.35270		15.43640		0.00	5,641,681.50	345	1,948.00
£ / R On 15/09/2008 Currency Future			16.60490		15.32890		0.00	830,245.00	50	752.00
€ / R On 17/03/2008 Currency Future			12.25800		11.90360		0.00	0.00	0	3,975.00
€ / R On 13/06/2008 Currency Future			12.47510		11.85710		0.00	71,731,825.00	5,750	6,063.00
€ / R On 15/09/2008 Currency Future			12.69970		11.80390		0.00	2,539,940.00	200	7,169.00
ALBI On 02/05/2008 Index Future			255.27600		256.87650		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			1,268.00000	550	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			82,503.00000	97,790	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.29500		264.91100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			33,885.00000	26,263	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			34,775.00000	43,313	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.79000		272.44600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			90,821.00000	78,605	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			16,361.00000	20,705	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.67000		111.13900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.96000		114.44300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.10900		117.60400		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.48250		259.03100		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			4,628.00000	2,444	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			54,318.00000	67,619	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.89900		266.49050		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			9,553.00000	6,684	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			84,648.00000	97,694	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.29100		273.92700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			44,405.00000	36,520	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			45,135.00000	53,610	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			308.27800		308.44200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.97800		10.93000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.21700		10.14200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.64600		9.48000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.28500		10.18600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.13900		10.02700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.06800		9.94900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.00100		9.87900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32500		11.32500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.42900		11.42800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,485.00000	9,415	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,443.00000	6,375	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.42100		11.41100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,394.00000	14,365	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,579.00000	11,526	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.33900		11.32700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,659.00000	17,641	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,047.00000	15,000	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.18400		11.14700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,533.00000	20,551	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,751.00000	17,679	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.90500		10.86500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.59800		10.54400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,410.00000	24,453	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,089.00000	23,000	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.26400		10.19700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.93700		10.89800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,624.00000	20,135	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,960.00000	1,792	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.74000		10.68500		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			10.22600	10.12300		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		26,602.00000	30,173	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		850.00000	519	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.11200	10.00300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.90300	9.77800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		50,534.00000	58,069	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		26.00000	6	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.82500	9.69600		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.74100	10.74900		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.93300	10.95100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.22700	11.25200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13300	11.14500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.32000	11.32900		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.23500	246.13600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.49600	253.45200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.44400	260.45400		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.70300	9.53300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		96.00000	49	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		1,239.00000	1,553	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.59100	9.32800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		142.00000	75	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1,739.00000	2,173	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		71.00000	34	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,157.00000	2,620	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.45300	9.17800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,838.00000	1,603	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,716.00000	1,946	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.24400	9.08700		6.35	37,281,042.00	300	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call		538.00000	317	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,607.00000	3,334	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		218.00000	113	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		3,851.00000	4,694	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.17100	9.00100		6.25	0.00	0	2,510.00
R157 On 07/08/2008 Bond Future	9.25	Call		3,078.00000	2,493	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,614.00000	2,032	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,528.00000	1,155	6.55	0.00	0	500.00

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	8.75	Put		3,027.00000	3,656	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		577.00000	397	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		5,134.00000	5,956	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		309.00000	201	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		6,433.00000	7,326	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.09600	8.93800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,553.00000	1,195	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,645.00000	3,195	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.12800	8.96200		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call		60.00000	23	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		10,253.00000	11,845	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.06700	8.89500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		363.00000	228	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		12,671.00000	14,227	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.01300	8.83900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		708.00000	367	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		4,160.00000	5,531	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.64500	10.58200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		1.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		1,216.00000	1,263	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.24300	10.16200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,017.00000	995	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,762.00000	1,783	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.96700	9.87300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,508.00000	1,491	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,841.00000	1,853	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.23800	9.07200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		175.00000	86	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		3,000.00000	3,712	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.13400	8.95400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		260.00000	164	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		4,916.00000	5,669	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.03800	8.84800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		1,468.00000	1,094	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,923.00000	2,424	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.23900	9.07000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		26.00000	8	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,126.00000	6,116	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.15600	8.97300		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	Call		12.00000	4	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		7,664.00000	8,737	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.08600	8.89300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		701.00000	427	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,050.00000	3,903	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.23200	9.08000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		26.00000	9	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,545.00000	6,493	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.15900	8.99800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		4.00000	1	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,399.00000	9,412	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.09300	8.92800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		593.00000	369	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,343.00000	4,152	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.26600	9.10800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		18.00000	6	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,686.00000	4,332	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.15400	8.98100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		141.00000	83	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,227.00000	4,868	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.04600	8.86400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		434.00000	307	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,916.00000	4,503	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.23600	9.08700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		26.00000	9	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		5,679.00000	6,620	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.16900	9.01200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		11.00000	3	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		6,872.00000	7,870	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.10800	8.94600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		472.00000	278	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,397.00000	4,235	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.97300	8.80900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		13.00000	4	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,407.00000	10,696	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.92000	8.75000		0.00	0.00	0	0.00
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		8,906.00000	10,263	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.87500	8.70100		0.00	0.00	0	260.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/11/2008 Bond Future	7.75	Call			5.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			8,499.00000	9,895	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.22300		255.76200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.78000		263.36500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.01300		270.64000		0.00	0.00	0	400.00
Total for Derivatives:								182,610,132.40	14,572	138,741.00
Grand Total:								182,610,132.40	14,572	138,741.00