



Daily MTM Report

Daily summary for 10/03/2008

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			9.69000	9.76000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.20000	9.27500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.06000	9.15000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.80000	10.81600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.21500	9.29000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.20000	9.27500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.19500	9.27000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.24500	9.32000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.19000	9.26500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.88500	8.99000			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			7.99500		7.99240		0.00	19,188,000.00	2,400	31,580.00
\$ / R On 13/06/2008 Currency Future			8.17380		8.16930		0.00	16,388,469.00	2,005	29,169.00
\$ / R On 15/09/2008 Currency Future			8.35960		8.35610		0.00	4,480,745.60	536	15,739.00
£ / R On 17/03/2008 Currency Future			16.11320		16.11310		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			16.35580		16.35270		0.00	4,890,384.20	299	2,218.00
£ / R On 15/09/2008 Currency Future			16.60660		16.60490		0.00	1,428,167.60	86	666.00
€ / R On 17/03/2008 Currency Future			12.27490		12.25800		0.00	0.00	0	3,975.00
€ / R On 13/06/2008 Currency Future			12.49440		12.47510		0.00	6,084,772.80	487	6,150.00
€ / R On 15/09/2008 Currency Future			12.71700		12.69970		0.00	1,017,360.00	80	7,089.00
ALBI On 02/05/2008 Index Future			256.51000		255.27600		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			550.00000	889	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			97,790.00000	85,789	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.44800		263.29500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			26,263.00000	31,161	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			43,313.00000	36,681	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.94500		270.79000		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			78,605.00000	86,770	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			20,705.00000	17,320	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.04600		110.67000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.34800		112.96000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.50700		117.10900		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.67450		257.48250		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			2,444.00000	3,627	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			67,619.00000	56,882	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.12550		264.89900		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			6,684.00000	8,538	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			97,694.00000	87,283	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.55200		272.29100		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			36,520.00000	42,168	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			53,610.00000	46,648	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			308.29500		308.27800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.90700		10.97800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.16800		10.21700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.57700		9.64600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.20400		10.28500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.06400		10.13900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.99400		10.06800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93200		10.00100		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			11.39400		11.42900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,415.00000	9,163	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,375.00000	6,200	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.37700		11.42100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,365.00000	14,182	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,526.00000	11,450	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.28100		11.33900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,641.00000	17,468	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,000.00000	14,968	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.13600		11.18400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,551.00000	20,406	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,679.00000	17,650	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.79800		10.90500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.51800		10.59800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,453.00000	24,287	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,000.00000	23,029	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.19800		10.26400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.86800		10.93700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			20,135.00000	19,013	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,792.00000	1,871	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.65900		10.74000		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			10.13900	10.22600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		30,173.00000	27,057	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		519.00000	685	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.02300	10.11200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.82200	9.90300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		58,069.00000	53,218	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		6.00000	11	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.74400	9.82500		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.73100	10.74100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.91500	10.93300		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.20700	11.22700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.12200	11.13300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.30700	11.32000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.71200	244.23500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			253.01600	251.49600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			260.00800	258.44400		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.63300	9.70300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		49.00000	59	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		1,553.00000	1,414	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.52100	9.59100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		75.00000	87	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		2,173.00000	2,051	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		34.00000	40	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,620.00000	2,493	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.38300	9.45300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,603.00000	1,649	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,946.00000	1,874	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.16400	9.24400		6.35	3,742,565.10	30	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call		317.00000	388	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		3,334.00000	2,923	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		113.00000	141	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,694.00000	4,241	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.09100	9.17100		6.25	2,178,765.73	17	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call		2,493.00000	2,734	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		2,032.00000	1,802	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,155.00000	1,298	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			3,656.00000	3,329	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			397.00000	460	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,956.00000	5,549	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			201.00000	237	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,326.00000	6,892	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.01600		9.09600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,195.00000	1,354	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,195.00000	2,895	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.02800		9.12800		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			23.00000	33	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,845.00000	10,878	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.96700		9.06700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			228.00000	285	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			14,227.00000	13,306	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.91300		9.01300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			367.00000	531	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,531.00000	4,716	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.63300		10.64500		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,263.00000	1,254	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.21500		10.24300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			995.00000	988	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,783.00000	1,761	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.92300		9.96700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,491.00000	1,487	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,853.00000	1,836	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.16800		9.23800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			86.00000	104	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,712.00000	3,393	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.06400		9.13400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			164.00000	189	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,669.00000	5,365	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.96800		9.03800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,094.00000	1,212	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,424.00000	2,220	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.14900		9.23900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			8.00000	12	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			6,116.00000	5,585	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.06600		9.15600		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			4.00000	7	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,737.00000	8,210	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.99600		9.08600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			427.00000	533	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,903.00000	3,486	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.14200		9.23200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			9.00000	14	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			6,493.00000	5,928	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.06900		9.15900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			1.00000	2	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			9,412.00000	8,847	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.00300		9.09300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			369.00000	473	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,152.00000	3,694	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.18600		9.26600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			6.00000	8	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,332.00000	4,002	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.07400		9.15400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			83.00000	102	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,868.00000	4,564	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.96600		9.04600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			307.00000	351	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,503.00000	4,234	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.15600		9.23600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			9.00000	13	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			6,620.00000	6,111	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.08900		9.16900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			3.00000	6	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,870.00000	7,362	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.02800		9.10800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			278.00000	357	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,235.00000	3,806	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.86300		8.97300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			4.00000	7	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			10,696.00000	9,832	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.81000		8.92000		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			10,263.00000	9,389	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.76500		8.87500		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			1.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,895.00000	9,016	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.40600		254.22300		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.99900		261.78000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.26600		269.01300		0.00	0.00	0	400.00

Total for Derivatives:								59,399,230.03	5,940	140,420.00
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Grand Total:								59,399,230.03	5,940	140,420.00
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