



Daily MTM Report

Daily summary for 11/03/2008

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			9.62500	9.69000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.13500	9.20000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.00000	9.06000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.77600	10.80000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.15000	9.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.13500	9.20000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.13000	9.19500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.18000	9.24500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.12500	9.19000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.81500	8.88500			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			7.88480		7.99500		0.00	2,042,163.20	259	31,520.00
\$ / R On 13/06/2008 Currency Future			8.05890		8.17380		0.00	14,763,904.80	1,832	28,410.00
\$ / R On 15/09/2008 Currency Future			8.23920		8.35960		0.00	9,590,428.80	1,164	16,512.00
£ / R On 17/03/2008 Currency Future			15.77250		16.11320		0.00	788,625.00	50	2,277.00
£ / R On 13/06/2008 Currency Future			16.00750		16.35580		0.00	2,721,275.00	170	2,072.00
£ / R On 15/09/2008 Currency Future			16.24880		16.60660		0.00	2,112,344.00	130	546.00
€ / R On 17/03/2008 Currency Future			12.05810		12.27490		0.00	0.00	0	3,975.00
€ / R On 13/06/2008 Currency Future			12.27210		12.49440		0.00	1,104,489.00	90	6,150.00
€ / R On 15/09/2008 Currency Future			12.48670		12.71700		0.00	2,497,340.00	200	6,889.00
ALBI On 02/05/2008 Index Future			257.35500		256.51000		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			889.00000	1,284	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			85,789.00000	77,734	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			265.26900		264.44800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			31,161.00000	35,151	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			36,681.00000	32,461	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.76400		271.94500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			86,770.00000	92,893	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,320.00000	15,253	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.32500		111.04600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.63400		114.34800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.80200		117.50700		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			259.48700		258.67450		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			3,627.00000	4,838	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			56,882.00000	49,968	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.96250		266.12550		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			8,538.00000	10,122	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			87,283.00000	80,497	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.41250		273.55200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			42,168.00000	46,442	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			46,648.00000	42,317	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			308.36800		308.29500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.85800		10.90700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.10900		10.16800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.54000		9.57700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.14600		10.20400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.00400		10.06400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.92900		9.99400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.86700		9.93200		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			11.37600		11.39400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,163.00000	9,068	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,200.00000	6,148	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.33800		11.37700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,182.00000	14,090	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,450.00000	11,452	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.20500		11.28100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,468.00000	17,340	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,968.00000	15,023	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.02200		11.13600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,406.00000	20,236	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,650.00000	17,756	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.70100		10.79800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.43500		10.51800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,287.00000	24,164	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,029.00000	23,107	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.09900		10.19800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.80300		10.86800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,013.00000	18,047	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,871.00000	2,040	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.60100		10.65900		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			10.07800		10.13900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			27,057.00000	24,924	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			685.00000	866	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.95300		10.02300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.75600		9.82200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			53,218.00000	49,233	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			11.00000	21	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.67600		9.74400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.72700		10.73100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.90700		10.91500		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.19600		11.20700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.11600		11.12200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.30100		11.30700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			246.74600		245.71200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			254.08100		253.01600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.10300		260.00800		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.56300		9.63300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			59.00000	75	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,414.00000	1,281	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.45100		9.52100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			87.00000	102	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,051.00000	1,933	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			40.00000	48	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,493.00000	2,368	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.31300		9.38300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,649.00000	1,703	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,874.00000	1,810	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.09400		9.16400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			388.00000	479	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,923.00000	2,590	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			141.00000	182	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,241.00000	3,858	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.02100		9.09100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,734.00000	2,970	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,802.00000	1,625	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,298.00000	1,447	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		3,329.00000	3,064	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		460.00000	530	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		5,549.00000	5,206	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		237.00000	278	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		6,892.00000	6,520	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.94600	9.01600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,354.00000	1,513	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,895.00000	2,651	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.96800	9.02800		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call		33.00000	44	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		10,878.00000	10,296	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.90700	8.96700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		285.00000	330	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		13,306.00000	12,757	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.85300	8.91300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		531.00000	659	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		4,716.00000	4,249	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.60800	10.63300		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		1,254.00000	1,235	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.17800	10.21500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		988.00000	992	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,761.00000	1,746	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.87600	9.92300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,487.00000	1,491	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,836.00000	1,825	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.09800	9.16800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		104.00000	136	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		3,393.00000	3,086	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.99400	9.06400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		189.00000	223	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		5,365.00000	5,069	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.89800	8.96800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		1,212.00000	1,346	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,220.00000	2,032	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.08900	9.14900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		12.00000	17	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,585.00000	5,231	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.00600	9.06600		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		7.00000	9	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,210.00000	7,857	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.93600	8.99600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		533.00000	618	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,486.00000	3,220	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.09200	9.14200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		14.00000	18	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,928.00000	5,613	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.01900	9.06900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		2.00000	3	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,847.00000	8,531	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.95300	9.00300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		473.00000	542	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,694.00000	3,449	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.12600	9.18600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		8.00000	12	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,002.00000	3,756	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.01400	9.07400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		102.00000	120	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,564.00000	4,340	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.90600	8.96600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		351.00000	391	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,234.00000	4,039	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.08600	9.15600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		13.00000	19	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,111.00000	5,666	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.01900	9.08900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		6.00000	9	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,362.00000	6,916	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.95800	9.02800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		357.00000	444	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,806.00000	3,445	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.78300	8.86300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		7.00000	11	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,832.00000	9,196	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.73000	8.81000		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		9,389.00000	8,743	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.68500	8.76500		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			2.00000	5	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,016.00000	8,368	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			256.21400		255.40600		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			263.83000		262.99900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.12200		270.26600		0.00	0.00	0	400.00
Total for Derivatives:								35,620,569.80	3,895	139,958.00
Grand Total:								35,620,569.80	3,895	139,958.00