



Daily MTM Report

Daily summary for 10/04/2008

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	9.47500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.15000	8.97000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.01000	8.82000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.81200	10.72100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.18500	9.00000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.12500	8.94000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.11500	8.93000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.23000	9.04500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.11500	8.93000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.84000	8.65500			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 13/06/2008 Currency Future			7.94270		7.95000		0.00	37,290,976.50	4,695	45,052.00
\$ / R On 15/09/2008 Currency Future			8.12630		8.13130		0.00	81,263.00	10	18,053.00
\$ / R On 12/12/2008 Currency Future			8.31620		8.31290		0.00	0.00	0	7,640.00
£ / R On 13/06/2008 Currency Future			15.63840		15.61590		0.00	8,835,696.00	565	2,459.00
£ / R On 15/09/2008 Currency Future			15.88530		15.85890		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			16.14750		16.10530		0.00	0.00	0	174.00
€ / R On 13/06/2008 Currency Future			12.50400		12.50540		0.00	171,654,912.00	13,728	16,636.00
€ / R On 15/09/2008 Currency Future			12.72920		12.72690		0.00	0.00	0	8,513.00
€ / R On 12/12/2008 Currency Future			12.96400		12.94990		0.00	103,712.00	8	4,693.00
ALBI On 02/05/2008 Index Future			256.52100		259.05000		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			459.00000	40	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			59,959.00000	84,830	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.50700		266.90000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			40,856.00000	27,752	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			21,856.00000	32,682	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.19100		274.46300		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			104,500.00000	86,315	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			9,870.00000	14,405	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.06000		111.86000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.35800		115.14000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.50200		118.29700		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.73350		261.15500		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			3,539.00000	676	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			31,989.00000	53,341	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.27950		268.63350		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			11,303.00000	6,411	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			64,968.00000	83,616	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.62550		275.99400		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			52,430.00000	39,580	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			32,490.00000	43,325	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			318.26900		318.69600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.20300		10.89700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.11900		9.89800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.55500		9.32900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.24500		10.03500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99500		9.75900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.97500		9.75000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.88400		9.65900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.37500		11.37500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.57400		11.32100		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,551.00000	6,812	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			3,706.00000	3,352	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.69600		11.36200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			12,820.00000	13,206	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,124.00000	9,703	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.62300		11.27500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,422.00000	16,826	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,936.00000	13,499	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.50300		11.17800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			19,581.00000	19,959	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,724.00000	16,317	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.17400		10.86900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.91700		10.53100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			23,603.00000	24,047	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,313.00000	21,822	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.58300		10.21000		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.19800		10.86700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			17,660.00000	23,093	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			476.00000	137	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.99500		10.66100		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			10.25900	9.97000		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20,263.00000	30,917	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		283.00000	20	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.13000	9.84900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.81200	9.57700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		38,246.00000	52,496	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		3.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.72300	9.49000		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.74700	10.75100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.95300	10.96100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.26600	11.27600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.15000	11.15500		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.67500	248.59200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.96900	255.88200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.92400	262.89800		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.65600	9.43600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		34.00000	7	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		970.00000	1,410	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.52800	9.30800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		103.00000	55	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1,662.00000	2,033	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		46.00000	22	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,093.00000	2,488	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.45800	9.23800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,658.00000	1,471	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,638.00000	1,823	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.12800	8.94800		6.35	37,490,973.00	300	10,614.00
R157 On 02/05/2008 Bond Future	8.75	Call		370.00000	134	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1,591.00000	2,452	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		87.00000	21	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		2,873.00000	3,903	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.05800	8.87800		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.00	Call		2,362.00000	1,795	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		1,636.00000	2,138	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,585.00000	1,148	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		2,353.00000	2,984	6.55	0.00	0	0.00

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	750.00	Call			123,015.00000	121,946	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			4,326.00000	3,529	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			684.00000	956	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			982.00000	672	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			3,267.00000	4,025	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,296.00000	2,608	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,101.00000	1,481	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Call			553.00000	354	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			4,379.00000	5,249	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			277.00000	164	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			5,669.00000	6,625	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.01000		8.83000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,686.00000	1,238	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,152.00000	2,745	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.98900		8.79900		11.34	0.00	0	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call			7.00000	1	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			8,565.00000	10,461	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.93000		8.74000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			339.00000	188	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			11,090.00000	12,844	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.88400		8.69400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,013.00000	499	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,007.00000	4,397	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.73900		10.63500		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			1,255.00000	1,334	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.30800		10.16500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			862.00000	827	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,608.00000	1,648	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.01400		9.84400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,392.00000	1,365	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,717.00000	1,740	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.15600		8.96600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			58.00000	12	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,367.00000	3,244	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.05800		8.86800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			214.00000	122	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			4,462.00000	5,270	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.97800		8.78800		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
R201 On 06/11/2008 Bond Future	8.75	Call		1,480.00000	1,086	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,657.00000	2,140	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.10300	8.91300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		4.00000	0	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		4,154.00000	5,298	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.02300	8.83300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		11.00000	3	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		6,825.00000	7,952	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.96200	8.77200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		823.00000	499	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,456.00000	3,253	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.09500	8.90500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		4.00000	0	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		4,394.00000	5,615	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.02400	8.83400		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		7,349.00000	8,561	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.96700	8.77700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		771.00000	445	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,562.00000	3,440	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.19500	9.01500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,281.00000	4,031	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.09000	8.91000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		108.00000	57	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,905.00000	4,584	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.99900	8.81900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		390.00000	268	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,694.00000	4,280	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.09800	8.90800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		4.00000	0	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		4,488.00000	5,725	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.03200	8.84200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		14.00000	3	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		5,770.00000	6,994	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.97900	8.78900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		649.00000	350	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,559.00000	3,486	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 02/05/2008 Bond Future			8.82200	8.63200		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		1.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		7,951.00000	9,499	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.77200	8.58200		0.00	0.00	0	2,450.00
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		7,522.00000	9,083	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.73200	8.54200		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		9.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		7,185.00000	8,748	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.41800	257.82400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			263.00100	265.38400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.23200	272.66100		0.00	0.00	0	400.00
Total for Derivatives:							255,457,532.50	19,306	148,508.00
Grand Total:							255,457,532.50	19,306	148,508.00