



Daily MTM Report

Daily summary for 11/04/2008

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			9.87000	9.69000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.25500	9.15000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.11500	9.01000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.04700	10.81200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.29000	9.18500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.22000	9.12500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.21500	9.11500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.33500	9.23000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.21500	9.11500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.95500	8.84000			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			7.94250		7.94270		0.00	2,501,887.50	315	45,367.00
\$ / R On 15/09/2008 Currency Future			8.12750		8.12630		0.00	0.00	0	18,053.00
\$ / R On 12/12/2008 Currency Future			8.31950		8.31620		0.00	216,307.00	26	7,653.00
£ / R On 13/06/2008 Currency Future			15.58070		15.63840		0.00	0.00	0	2,459.00
£ / R On 15/09/2008 Currency Future			15.82920		15.88530		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			16.09170		16.14750		0.00	209,192.10	13	187.00
€ / R On 13/06/2008 Currency Future			12.52740		12.50400		0.00	6,514,248.00	520	16,636.00
€ / R On 15/09/2008 Currency Future			12.75530		12.72920		0.00	0.00	0	8,513.00
€ / R On 12/12/2008 Currency Future			12.99300		12.96400		0.00	194,895.00	15	4,708.00
ALBI On 02/05/2008 Index Future			255.07900		256.52100		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			40.00000	6	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			84,830.00000	99,216	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.07300		264.50700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			27,752.00000	21,291	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			32,682.00000	40,561	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.80600		272.19100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			86,315.00000	75,922	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			14,405.00000	17,862	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.56200		111.06000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.84500		114.35800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.97600		117.50200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.32550		258.73350		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			676.00000	183	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			53,341.00000	66,928	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.83100		266.27950		0.00	52,966,200.00	20	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			6,411.00000	4,321	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			83,616.00000	96,011	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.13750		273.62550		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			39,580.00000	32,570	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			43,325.00000	51,195	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			318.06700		318.26900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.35200		11.20300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.19700		10.11900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.61300		9.55500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.35800		10.24500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.06300		9.99500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.02900		9.97500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93800		9.88400		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			11.67500		11.57400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,812.00000	6,870	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			3,352.00000	3,141	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.80000		11.69600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,206.00000	13,296	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			9,703.00000	9,542	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.77100		11.62300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,826.00000	16,979	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,499.00000	13,295	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70100		11.50300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			19,959.00000	20,180	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,317.00000	16,060	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.41300		11.17400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.08000		10.91700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,047.00000	24,223	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,822.00000	21,603	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.75400		10.58300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.35600		11.19800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			23,093.00000	25,783	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			137.00000	63	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.16900		10.99500		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			10.38100		10.25900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			30,917.00000	35,477	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			20.00000	4	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.25600		10.13000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.87300		9.81200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			52,496.00000	56,101	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.78000		9.72300		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.83000		10.74700		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.12400		10.95300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.49000		11.26600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28000		11.15000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.04100		245.67500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.28700		252.96900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.19700		259.92400		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.84200		9.65600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			7.00000	1	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,410.00000	1,799	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.66900		9.52800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			55.00000	35	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,033.00000	2,281	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			22.00000	13	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,488.00000	2,747	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.54600		9.45800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,471.00000	1,398	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,823.00000	1,898	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.23200		9.12800		6.35	43,519,798.00	350	10,634.00
R157 On 02/05/2008 Bond Future	8.75	Call			134.00000	63	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,452.00000	3,008	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			21.00000	8	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,903.00000	4,517	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.13800		9.05800		6.25	2,557,724.60	20	2,547.00
R157 On 07/08/2008 Bond Future	9.00	Call			1,795.00000	1,570	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,138.00000	2,384	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,148.00000	980	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,984.00000	3,287	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			121,946.00000	121,475	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			3,529.00000	3,197	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			956.00000	1,095	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			672.00000	558	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			4,025.00000	4,382	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,608.00000	2,327	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,481.00000	1,671	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Call			354.00000	284	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,249.00000	5,650	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			164.00000	127	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,625.00000	7,059	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.06700		9.01000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,238.00000	1,113	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,745.00000	2,947	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.09400		8.98900		11.34	0.00	0	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call			1.00000	0	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,461.00000	11,491	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.02000		8.93000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			188.00000	138	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			12,844.00000	13,679	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.96000		8.88400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			499.00000	362	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,397.00000	5,009	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.97700		10.73900		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			1,334.00000	1,514	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.53900		10.30800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			827.00000	775	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,648.00000	1,717	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.22900		10.01400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,365.00000	1,332	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,740.00000	1,770	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.26700		9.15600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			12.00000	4	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,244.00000	3,769	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.15400		9.05800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			122.00000	89	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,270.00000	5,688	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.05800		8.97800		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		1,086.00000	942	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,140.00000	2,363	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.20900	9.10300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,298.00000	5,931	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.10900	9.02300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		3.00000	2	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		7,952.00000	8,458	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.02900	8.96200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		499.00000	411	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,253.00000	3,556	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.20100	9.09500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,615.00000	6,288	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.11200	9.02400		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,561.00000	9,116	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.03700	8.96700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		445.00000	355	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,440.00000	3,789	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.30300	9.19500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,031.00000	4,479	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.17000	9.09000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		57.00000	41	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,584.00000	4,890	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.05100	8.99900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		268.00000	238	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,280.00000	4,454	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.20300	9.09800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		5,725.00000	6,400	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.12100	9.03200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		3.00000	1	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		6,994.00000	7,562	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.05100	8.97900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		350.00000	269	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,486.00000	3,864	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			8.93700	8.82200		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		0.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,499.00000	10,410	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.87400	8.77200		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		9,083.00000	9,900	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.82300	8.73200		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		2.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		8,748.00000	9,481	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.02000	255.41800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.56200	263.00100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.75500	270.23200		0.00	0.00	0	400.00

Total for Derivatives:							108,680,252.20	1,279	148,904.00
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Grand Total:							108,680,252.20	1,279	148,904.00
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