



Daily MTM Report

Daily summary for 09/05/2008

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			10.34500	10.34500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.47000	9.47000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.29000	9.29000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.45900	11.42200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.51000	9.51000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.43000	9.43000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.41000	9.41000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.54500	9.54500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.40000	9.40000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.10500	9.10500			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			7.76600		7.66580		0.00	92,493,060.00	11,910	67,210.00
\$ / R On 15/09/2008 Currency Future			7.95340		7.85140		0.00	1,988,350.00	250	49,052.00
\$ / R On 12/12/2008 Currency Future			8.13890		8.04120		0.00	0.00	0	8,190.00
£ / R On 13/06/2008 Currency Future			15.08080		14.96140		0.00	3,016,160.00	200	6,491.00
£ / R On 15/09/2008 Currency Future			15.33920		15.22090		0.00	0.00	0	707.00
£ / R On 12/12/2008 Currency Future			15.59800		15.49170		0.00	0.00	0	399.00
€ / R On 13/06/2008 Currency Future			7.26970		7.19820		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.96190		11.80300		0.00	897,142.50	75	17,436.00
€ / R On 15/09/2008 Currency Future			7.35220		7.28080		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.19050		12.03010		0.00	60,952.50	5	8,733.00
€ / R On 12/12/2008 Currency Future			7.43100		7.36380		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.41660		12.26420		0.00	0.00	0	4,898.00
ALBI On 07/08/2008 Index Future			259.02000		259.48500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			7,298.00000	6,305	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			62,448.00000	66,105	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.61800		267.09650		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			48,884.00000	45,982	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			27,919.00000	29,802	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.97600		275.97200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.70000		112.87800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.00600		116.18900		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.42200		119.60900		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.38050		261.84300		0.00	18,296,635.00	7	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			913.00000	736	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			122,483.00000	126,931	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.04750		269.52350		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			19,986.00000	18,381	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			64,751.00000	67,906	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			276.96900		277.45850		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 07/08/2008 Index Future			321.46750		321.25500		0.00	3,214,675.00	1	1.00
ILBI On 06/11/2008 Index Future			331.05500		0.00000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.23100		0.00000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.79100		11.79000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.55100		10.54900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.82300		9.82200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.70000		10.69800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.30300		10.30100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.22000		10.21900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.11300		10.11300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.91700		11.87500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.27600		12.27400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.31900		12.31900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.31900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.17000		12.17000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.17000		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.88000		11.87100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.88000		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.55400		11.55400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.23500		11.23500		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.66600		11.66400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.44200		11.44000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.18900		11.18700		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.68000		10.67700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.77200		9.77700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.35000		10.34700		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.98000		9.97800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.47800		9.48000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.75700		9.75600		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
JROD On 30/05/2008 jRod			11.03000		11.03700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.39300		11.41100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.75600		11.78200		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.55200		11.56600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.87600		11.88600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.14700		12.15200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.90600		11.90800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.14600		12.14700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.34800		247.83500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.60300		255.10500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.09900		262.61500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.25000		10.14000		2.33	16,618,710.00	150	8,254.00
R153 On 07/08/2008 Bond Future	8.50	Call			2.00000	1	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,136.00000	3,340	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			1.00000	0	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			3,622.00000	3,828	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.03000		9.97600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			989.00000	951	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,209.00000	2,261	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.85500		9.59800		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,209.00000	2,003	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,626.00000	1,794	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.40300		9.35200		6.25	0.00	0	6,461.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,452.00000	1,313	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,045.00000	2,201	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,182.00000	2,004	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,329.00000	1,446	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			3,086.00000	2,873	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			809.00000	890	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			867.00000	768	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,930.00000	3,126	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			465.00000	402	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,020.00000	4,252	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,227.00000	119,932	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	8.50	Call			218.00000	183	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,291.00000	5,551	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			87.00000	71	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,701.00000	6,980	6.25	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	8.00	Call		29.00000	23	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		8,209.00000	8,498	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.28000	9.25800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		669.00000	633	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,590.00000	3,679	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.18700	9.10900		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		2,593.00000	2,352	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,816.00000	2,006	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.25200	9.20700		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		31.00000	24	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		15,378.00000	15,800	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.16200	9.13900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		119.00000	104	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		6,499.00000	6,703	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.09400	9.04000		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call		3,112.00000	2,773	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		1,116.00000	1,296	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.07500	11.04100		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		548.00000	537	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,752.00000	1,759	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.77800	10.75400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,160.00000	1,153	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,753.00000	1,753	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.36400	10.35200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,812.00000	1,808	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,792.00000	1,789	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.45100	9.38600		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		18.00000	13	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		6,696.00000	6,991	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.30900	9.28100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		538.00000	503	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,973.00000	3,065	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.20000	9.11100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,036.00000	1,818	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,424.00000	1,599	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.37900	9.31700		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		9,671.00000	10,029	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.26000	9.22700		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 06/11/2008 Bond Future	8.50	Call		176.00000	155	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		4,465.00000	4,632	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.17000	9.09000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,181.00000	1,918	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,276.00000	1,467	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.35800	9.30900		0.00	0.00	0	3,179.00
R204 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		10,344.00000	10,646	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.24800	9.22400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		145.00000	131	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,737.00000	4,869	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.16300	9.09800		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,118.00000	1,886	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,194.00000	1,358	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.45000	9.39000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		6.00000	4	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		5,734.00000	5,970	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.28600	9.25700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		113.00000	103	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,128.00000	5,231	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.14500	9.04900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		2,027.00000	1,821	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,275.00000	1,429	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.35400	9.30700		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		8,737.00000	9,030	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.25100	9.22800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		102.00000	91	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,812.00000	4,944	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.17100	9.11100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,977.00000	1,758	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,115.00000	1,269	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.08100	9.04000		0.00	0.00	0	8,521.00
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		11,196.00000	11,510	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.00700	8.98300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		10,741.00000	10,927	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.95000	8.90200		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 05/02/2009 Bond Future	9.00	Call			1,710.00000	1,490	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			945.00000	1,101	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			257.98600		258.44300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.55300		266.02400		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.37200		273.85600		0.00	0.00	0	0.00

Total for Derivatives: **136,585,685.00** **12,598** **198,635.00**

Grand Total: **136,585,685.00** **12,598** **198,635.00**