

# Daily MTM Report

Daily summary for 11/02/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
R153 On 31/08/2010 Bond			9.42500		9.41000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.81500		8.80500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.57500		8.56500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.40700		10.87600			0.00	0	0.00
R201 On 21/12/2014 Bond			8.82500		8.81500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.72000		8.71000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.71500		8.70500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.87500		8.86000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.70500		8.69500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.34500		8.33500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 17/03/2008 Currency Future			7.81050		7.86410		0.00	3,342,894.00	428	79,715.00
\$ / R On 13/06/2008 Currency Future			7.98270		8.03350		0.00	6,354,229.20	796	31,632.00
\$ / R On 15/09/2008 Currency Future			8.15780		8.20950		0.00	2,390,235.40	293	8,767.00
£ / R On 17/03/2008 Currency Future			15.21920		15.25940		0.00	304,384.00	20	1,217.00
£ / R On 13/06/2008 Currency Future			15.45410		15.49110		0.00	772,705.00	50	1,340.00
£ / R On 15/09/2008 Currency Future			15.69310		15.73280		0.00	125,544.80	8	492.00
€ / R On 17/03/2008 Currency Future			11.37390		11.37590		0.00	0.00	0	3,952.00
€ / R On 13/06/2008 Currency Future			11.58610		11.58450		0.00	2,317,220.00	200	4,521.00
€ / R On 15/09/2008 Currency Future			11.80270		11.80270		0.00	1,062,243.00	90	7,615.00
ALBI On 02/05/2008 Index Future			262.60700		262.62650		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			15,132.00000	14,639	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			38,867.00000	38,569	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.65500		270.65500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			72,462.00000	72,201	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15,912.00000	15,651	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.18600		278.18600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			139,510.00000	139,373	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,650.00000	7,513	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.06500		113.04900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.22900		119.22900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.68100		119.66400		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			264.48650		264.50200		0.00	0.00	0	9.00
GOVI On 02/05/2008 jGovi	264.00	Call			27,875.00000	27,338	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			22,855.00000	22,473	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			272.40150		272.41800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			30,982.00000	30,595	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			46,802.00000	46,580	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			279.96250		279.97900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			83,429.00000	83,081	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			23,639.00000	23,456	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			307.69400		307.69400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.58800		10.57500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.89000		9.87000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.21400		9.20200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.92200		9.90400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.76300		9.75500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.66700		9.65700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.59300		9.58100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.14200		11.12500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.28300		11.26400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,944.00000	10,792	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,286.00000	8,099	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.19000		11.16900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,173.00000	15,083	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,944.00000	12,803	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.93200		10.88700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,989.00000	17,949	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,443.00000	16,294	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.60200		10.57800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,586.00000	20,533	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,182.00000	19,071	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.28700		10.26100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.00400		9.98500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,353.00000	24,308	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,389.00000	24,298	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.73400		9.69800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.49200		10.47000		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,452.00000	15,546	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			5,289.00000	5,008	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.24200		10.22600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.84300		9.82300		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	9.50	Call			18,347.00000	18,759	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			4,001.00000	3,655	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.71600		9.69600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.49600		9.49000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			33,763.00000	34,023	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			876.00000	786	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.40700		9.40100		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.67200		10.67800		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.83400		10.84800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.04200		11.05600		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.97300		10.97700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13800		11.13800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28400		11.27900		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			253.42900		253.47500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.12000		261.12000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			268.25800		268.30700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.28300		9.27300		2.64	0.00	0	8,578.00
R153 On 02/05/2008 Bond Future	9.00	Call			312.00000	296	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			899.00000	904	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.07800		9.06800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			290.00000	280	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,389.00000	1,399	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.92800		8.91800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,171.00000	2,151	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,607.00000	1,604	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.73700		8.72700		6.35	0.00	0	9,935.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,693.00000	1,632	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,550.00000	1,551	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			983.00000	934	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,405.00000	2,417	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.65100		8.64100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			822.00000	792	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,788.00000	4,819	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.58800		8.57800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,723.00000	2,677	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,713.00000	1,726	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.51200		8.50200		11.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 02/05/2008 Bond Future	8.00	Call			764.00000	709	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,249.00000	6,299	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.44500		8.43500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,296.00000	1,246	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			8,885.00000	8,942	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.38900		8.37900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,814.00000	2,739	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,544.00000	1,575	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.11100		10.72000		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			2.00000	15	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,322.00000	871	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.72400		10.30400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,097.00000	1,218	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,917.00000	1,733	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.48200		9.89000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,595.00000	1,644	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,933.00000	1,861	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.72200		8.71200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			793.00000	754	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,852.00000	1,862	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.60400		8.59400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			689.00000	664	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,619.00000	3,643	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.49800		8.48800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,473.00000	2,434	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,243.00000	1,252	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.64000		8.63000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			426.00000	395	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,833.00000	2,864	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.54300		8.53300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			146.00000	136	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,133.00000	5,184	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.46300		8.45300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1,867.00000	1,825	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,581.00000	1,600	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.64000		8.63000		7.21	0.00	0	3,265.00
R204 On 02/05/2008 Bond Future	8.25	Call			457.00000	423	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,036.00000	3,069	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.55800		8.54800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			91.00000	84	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
R204 On 07/08/2008 Bond Future	7.75	Put			5,568.00000	5,627	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.48800		8.47800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,792.00000	1,749	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,648.00000	1,670	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.76800		8.75800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			207.00000	189	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,400.00000	2,425	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.64100		8.63100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			428.00000	411	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			3,081.00000	3,105	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.52400		8.51400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			864.00000	843	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,954.00000	2,973	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.63700		8.62700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			472.00000	437	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,077.00000	3,110	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.56200		8.55200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			196.00000	183	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,024.00000	4,078	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.49600		8.48600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,657.00000	1,613	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,563.00000	1,587	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.28900		8.27900		12.88	0.00	0	6,430.00
R209 On 02/05/2008 Bond Future	7.75	Call			431.00000	395	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,356.00000	5,408	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.23000		8.22000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			85.00000	76	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			4,477.00000	4,558	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.18100		8.17100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			234.00000	218	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,179.00000	4,253	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			261.12600		261.14200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.22800		269.22800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			276.40600		276.42300		0.00	0.00	0	400.00

<b>Total for Derivatives:</b>								<b>16,669,455.40</b>	<b>1,885</b>	<b>175,422.00</b>
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>								<b>16,669,455.40</b>	<b>1,885</b>	<b>175,422.00</b>
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