



Daily MTM Report

Daily summary for 12/03/2008

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			9.60000	9.62500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.15000	9.13500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.02500	9.00000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.77000	10.77600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.17000	9.15000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.15500	9.13500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15000	9.13000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.19500	9.18000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14000	9.12500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.84500	8.81500			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			7.82570		7.88480		0.00	9,265,628.80	1,184	32,525.00
\$ / R On 13/06/2008 Currency Future			7.99830		8.05890		0.00	14,868,839.70	1,859	29,889.00
\$ / R On 15/09/2008 Currency Future			8.17830		8.23920		0.00	33,416,533.80	4,086	16,521.00
\$ / R On 12/12/2008 Currency Future			8.36180		0.00000		0.00	0.00	0	0.00
£ / R On 17/03/2008 Currency Future			15.79310		15.77250		0.00	742,275.70	47	2,230.00
£ / R On 13/06/2008 Currency Future			16.02780		16.00750		0.00	593,028.60	37	2,109.00
£ / R On 15/09/2008 Currency Future			16.27110		16.24880		0.00	813,555.00	50	596.00
£ / R On 12/12/2008 Currency Future			16.52310		0.00000		0.00	0.00	0	0.00
€ / R On 17/03/2008 Currency Future			12.10220		12.05810		0.00	24,204,400.00	2,000	5,975.00
€ / R On 13/06/2008 Currency Future			12.31720		12.27210		0.00	492,688.00	40	6,170.00
€ / R On 15/09/2008 Currency Future			12.53610		12.48670		0.00	10,868,798.70	867	7,754.00
€ / R On 12/12/2008 Currency Future			12.76530		0.00000		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			256.95200		257.35500		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			1,284.00000	1,006	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			77,734.00000	81,486	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.88800		265.26900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			35,151.00000	33,094	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			32,461.00000	34,214	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.34800		272.76400		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			92,893.00000	89,649	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			15,253.00000	16,169	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.21700		111.32500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.52400		114.63400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.69100		117.80200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			259.10500		259.48700		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			4,838.00000	4,062	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			49,968.00000	53,012	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.57150		266.96250		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			10,122.00000	9,238	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			80,497.00000	83,523	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
GOVI On 06/11/2008 jGovi			274.01050		274.41250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			46,442.00000	44,277	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			42,317.00000	44,172	0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			308.41800		308.36800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.81500		10.85800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.10600		10.10900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.50100		9.54000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.14300		10.14600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99900		10.00400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.92300		9.92900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.85800		9.86700		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			11.36500		11.37600		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,068.00000	8,984	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,148.00000	6,086	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.30400		11.33800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,090.00000	14,004	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,452.00000	11,448	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.16100		11.20500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,340.00000	17,251	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,023.00000	15,041	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.02100		11.02200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,236.00000	20,206	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,756.00000	17,728	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.66600		10.70100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.40500		10.43500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,164.00000	24,105	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,107.00000	23,121	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.10200		10.09900		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.77200		10.80300		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
JN02 On 02/05/2008 jNote	10.00	Call			18,047.00000	17,566	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			2,040.00000	2,098	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.55200		10.60100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.04300		10.07800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			24,924.00000	23,711	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			866.00000	973	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.92100		9.95300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.75100		9.75600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			49,233.00000	48,958	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			21.00000	20	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.67100		9.67600		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.72400		10.72700		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.90200		10.90700		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.18800		11.19600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.10600		11.11600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27800		11.30100		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			246.23600		246.74600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			253.55700		254.08100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			260.56800		261.10300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.54300		9.56300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			75.00000	79	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,281.00000	1,242	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.43100		9.45100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			102.00000	105	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,933.00000	1,899	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			48.00000	50	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,368.00000	2,332	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.29300		9.31300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,703.00000	1,717	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,810.00000	1,790	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.11400		9.09400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			479.00000	439	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,590.00000	2,672	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			182.00000	162	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,858.00000	3,959	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.04100		9.02100		6.25	0.00	0	2,527.00

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	9.25	Call			2,970.00000	2,892	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,625.00000	1,665	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,447.00000	1,394	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,064.00000	3,130	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			530.00000	503	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,206.00000	5,297	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			278.00000	262	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,520.00000	6,622	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.96600		8.94600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,513.00000	1,461	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,651.00000	2,714	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.99800		8.96800		11.34	14,086,696.80	120	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			44.00000	35	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,296.00000	10,584	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.93700		8.90700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			330.00000	300	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			12,757.00000	13,025	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.88300		8.85300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			659.00000	588	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,249.00000	4,476	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.60800		10.60800		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			1,235.00000	1,235	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.17300		10.17800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			992.00000	989	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,746.00000	1,740	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.86700		9.87600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,491.00000	1,488	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,825.00000	1,820	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.11800		9.09800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			136.00000	120	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,086.00000	3,168	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.01400		8.99400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			223.00000	209	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,069.00000	5,150	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.91800		8.89800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,346.00000	1,302	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,032.00000	2,081	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.10900		9.08900		6.73	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 02/05/2008 Bond Future	8.25	Call		17.00000	14	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,231.00000	5,348	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.02600	9.00600		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		9.00000	8	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		7,857.00000	7,975	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.95600	8.93600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		618.00000	585	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,220.00000	3,304	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.11200	9.09200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		18.00000	15	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,613.00000	5,737	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.03900	9.01900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		3.00000	3	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,531.00000	8,658	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.97300	8.95300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		542.00000	510	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,449.00000	3,542	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.14600	9.12600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		12.00000	10	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,756.00000	3,837	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.03400	9.01400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		120.00000	111	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,340.00000	4,412	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.92600	8.90600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		391.00000	375	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,039.00000	4,101	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.10600	9.08600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		19.00000	16	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		5,666.00000	5,792	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.03900	9.01900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		9.00000	8	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		6,916.00000	7,043	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.97800	8.95800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		444.00000	414	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,445.00000	3,544	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.81300	8.78300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		11.00000	8	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,196.00000	9,434	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.76000	8.73000		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 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		8,743.00000	8,987	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.71500	8.68500		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		5.00000	4	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		8,368.00000	8,612	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.82900	256.21400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			263.43500	263.83000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.71900	271.12200		0.00	0.00	0	400.00
Total for Derivatives:							109,352,445.10	10,290	145,496.00
Grand Total:							109,352,445.10	10,290	145,496.00