



Daily MTM Report

Daily summary for 02/04/2008

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			9.52000	9.65500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.04000	9.17000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.90500	9.03500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.77600	10.85700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.06000	9.19500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.02000	9.14000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.01000	9.13500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.10000	9.23000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.00500	9.13000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.73500	8.86500			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			7.96460		8.19030		0.00	31,014,152.40	3,894	38,824.00
\$ / R On 15/09/2008 Currency Future			8.14390		8.37820		0.00	9,585,370.30	1,177	17,507.00
\$ / R On 12/12/2008 Currency Future			8.32720		8.57100		0.00	13,490,064.00	1,620	6,871.00
£ / R On 13/06/2008 Currency Future			15.69000		16.08240		0.00	3,075,240.00	196	3,119.00
£ / R On 15/09/2008 Currency Future			15.93010		16.33120		0.00	318,602.00	20	541.00
£ / R On 12/12/2008 Currency Future			16.18180		16.59130		0.00	857,635.40	53	135.00
€ / R On 13/06/2008 Currency Future			12.39330		12.72230		0.00	33,313,190.40	2,688	10,673.00
€ / R On 15/09/2008 Currency Future			12.61030		12.94880		0.00	15,762,875.00	1,250	8,498.00
€ / R On 12/12/2008 Currency Future			12.83670		13.18520		0.00	35,403,618.60	2,758	4,581.00
ALBI On 02/05/2008 Index Future			258.20200		256.63900		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			186.00000	518	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			83,796.00000	68,498	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			266.05400		264.54100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			29,033.00000	36,794	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			33,623.00000	26,254	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			273.59100		272.06200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			86,011.00000	97,860	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			15,391.00000	11,950	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.60600		111.12500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.87700		114.38100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			118.02400		117.51300		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			260.32900		258.81300		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			1,518.00000	3,271	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			53,388.00000	39,981	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			267.78000		266.21750		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			7,010.00000	9,971	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			84,835.00000	72,171	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.11400		273.50850		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			39,883.00000	48,125	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			44,798.00000	36,985	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			315.71800		315.58100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.93000		11.04900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.96500		10.10600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.42300		9.54400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.09300		10.22300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.84000		9.98300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.83600		9.97300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.75200		9.88900		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			11.29500		11.37000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,406.00000	7,209	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,443.00000	4,427	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.36000		11.41400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,260.00000	13,145	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,438.00000	10,453	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.30400		11.39000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,850.00000	16,707	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,086.00000	14,151	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.23000		11.34400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,027.00000	19,854	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,768.00000	16,871	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.92200		11.05000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.56700		10.71900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,019.00000	23,811	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,273.00000	22,434	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.31400		10.45300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.90400		11.01600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			20,353.00000	18,543	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			563.00000	711	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.70200		10.83400		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			10.04500	10.20700		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		29,089.00000	23,159	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		116.00000	320	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.92600	10.08500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.66200	9.80500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		52,145.00000	43,475	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		0.00000	4	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.58100	9.72600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.77900	10.77800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.01700	11.02200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.35100	11.36300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.19900	11.20600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			247.56600	245.70800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			254.82300	252.90900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.80300	259.83300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.48600	9.61600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		22.00000	42	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		1,341.00000	1,084	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.35800	9.48800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		71.00000	99	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1,973.00000	1,753	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		30.00000	44	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,421.00000	2,187	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.28800	9.41800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,538.00000	1,642	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,822.00000	1,707	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.01800	9.14800		6.35	22,614,912.00	180	10,614.00
R157 On 02/05/2008 Bond Future	8.75	Call		204.00000	354	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,643.00000	2,003	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		48.00000	96	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,051.00000	3,309	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.94800	9.07800		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call		2,610.00000	3,075	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,602.00000	1,297	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,172.00000	1,461	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		3,126.00000	2,645	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	8.25	Call			376.00000	506	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,389.00000	4,748	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			180.00000	253	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,759.00000	6,062	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.90000		9.03000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,233.00000	1,533	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,855.00000	2,405	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.87900		9.01900		11.34	9,485,898.40	80	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call			4.00000	11	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,760.00000	9,375	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.82000		8.96000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			204.00000	302	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,156.00000	11,860	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.77400		8.91400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			468.00000	790	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,662.00000	3,591	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.66500		10.75000		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			1,342.00000	1,278	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.21100		10.31900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			867.00000	885	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,694.00000	1,656	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.87800		9.99100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,401.00000	1,413	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,769.00000	1,748	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.02600		9.16600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			31.00000	69	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,311.00000	2,670	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.92800		9.06800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			137.00000	200	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,332.00000	4,733	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.84800		8.98800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,099.00000	1,373	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,200.00000	1,828	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.99300		9.11300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			2.00000	5	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,359.00000	4,640	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.91300		9.03300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			4.00000	8	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 07/08/2008 Bond Future	7.75	Put			8,012.00000	7,302	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.85200		8.97200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			510.00000	694	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,322.00000	2,802	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.98500		9.10500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			2.00000	6	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,680.00000	4,913	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.91400		9.03400		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			1.00000	3	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			8,624.00000	7,862	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.85700		8.97700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			454.00000	639	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,512.00000	2,939	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.06500		9.19500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			1.00000	2	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,032.00000	3,491	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.96000		9.09000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			68.00000	103	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,595.00000	4,103	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.86900		8.99900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			286.00000	369	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,298.00000	3,871	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.98800		9.10800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			2.00000	6	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			5,791.00000	5,015	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.92200		9.04200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			4.00000	9	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,059.00000	6,288	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.86900		8.98900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			357.00000	525	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,557.00000	2,954	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.71200		8.85200		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			0.00000	1	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			9,739.00000	8,610	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.66200		8.80200		0.00	0.00	0	0.00
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			9,325.00000	8,186	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.62200		8.76200		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			1.00000	5	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 06/11/2008 Bond Future	7.75	Put			8,991.00000	7,849	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			257.01200		255.51000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			264.54600		262.99800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.79200		270.19900		0.00	0.00	0	400.00
Total for Derivatives:								174,921,558.50	13,916	132,376.00

Grand Total: 174,921,558.50 13,916 132,376.00