



Daily MTM Report

Daily summary for 09/04/2008

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			9.47500	9.46000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.97000	8.95500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.82000	8.80500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.72100	10.72600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.00000	8.98500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.94000	8.92500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.93000	8.91500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.04500	9.03500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.93000	8.91000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.65500	8.63500			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			7.95000		7.91610		0.00	20,860,800.00	2,624	47,427.00
\$ / R On 15/09/2008 Currency Future			8.13130		8.09590		0.00	0.00	0	18,063.00
\$ / R On 12/12/2008 Currency Future			8.31290		8.27760		0.00	249,387.00	30	7,640.00
£ / R On 13/06/2008 Currency Future			15.61590		15.49380		0.00	780,795.00	50	3,024.00
£ / R On 15/09/2008 Currency Future			15.85890		15.73440		0.00	158,589.00	10	611.00
£ / R On 12/12/2008 Currency Future			16.10530		15.98430		0.00	483,159.00	30	174.00
€ / R On 13/06/2008 Currency Future			12.50540		12.39290		0.00	1,875,810.00	150	14,823.00
€ / R On 15/09/2008 Currency Future			12.72690		12.61070		0.00	101,815.20	8	8,513.00
€ / R On 12/12/2008 Currency Future			12.94990		12.83310		0.00	0.00	0	4,685.00
ALBI On 02/05/2008 Index Future			259.05000		259.34800		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			643.00000	459	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			57,163.00000	59,959	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			266.90000		267.32300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			43,576.00000	40,856	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			20,346.00000	21,856	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.46300		274.90400		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			108,231.00000	104,500	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			9,191.00000	9,870	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.86000		111.97000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			115.14000		115.25300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			118.29700		118.41100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			261.15500		261.44700		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			4,358.00000	3,539	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			29,888.00000	31,989	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			268.63350		268.93200		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			12,171.00000	11,303	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			62,851.00000	64,968	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.99400		276.30000		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			54,328.00000	52,430	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			31,328.00000	32,490	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			318.69600		317.61800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.89700		10.89500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.89800		9.87500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.32900		9.29800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.03500		10.01400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.75900		9.74000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.75000		9.73000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.65900		9.63700		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			11.32100		11.31500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,653.00000	6,551	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			3,812.00000	3,706	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.36200		11.35500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			12,858.00000	12,820	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,179.00000	10,124	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.27500		11.27400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,456.00000	16,422	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,973.00000	13,936	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.17800		11.21000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			19,651.00000	19,581	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,716.00000	16,724	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.86900		10.85900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.53100		10.54100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			23,638.00000	23,603	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,324.00000	22,313	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.21000		10.21700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.86700		10.86900		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			17,743.00000	17,660	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			514.00000	476	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.66100		10.66000		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			9.97000	9.97300		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20,410.00000	20,263	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		306.00000	283	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.84900	9.84800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.57700	9.56000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		37,199.00000	38,246	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		6.00000	3	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.49000	9.47200		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.75100	10.75500		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.96100	10.97000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.27600	11.28700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.15500	11.16000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			248.59200	248.90300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			255.88200	256.20100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			262.89800	263.22300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.43600	9.42600		2.64	44,954,368.00	410	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		40.00000	34	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		954.00000	970	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.30800	9.29800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		107.00000	103	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1,647.00000	1,662	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		48.00000	46	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,076.00000	2,093	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.23800	9.22800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,670.00000	1,658	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,633.00000	1,638	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.94800	8.93800		6.35	0.00	0	10,614.00
R157 On 02/05/2008 Bond Future	8.75	Call		403.00000	370	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1,563.00000	1,591	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		100.00000	87	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		2,825.00000	2,873	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.87800	8.86800		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,620.00000	1,585	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		2,328.00000	2,353	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		123,075.00000	123,015	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

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	9.50	Call			4,378.00000	4,326	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			677.00000	684	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			1,009.00000	982	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			3,234.00000	3,267	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			2,404.00000	2,362	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			1,619.00000	1,636	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,344.00000	3,296	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,089.00000	1,101	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Call			571.00000	553	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			4,338.00000	4,379	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			289.00000	277	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			5,621.00000	5,669	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.83000		8.82000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,718.00000	1,686	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,126.00000	2,152	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.79900		8.78900		11.34	0.00	0	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call			9.00000	7	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			8,465.00000	8,565	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.74000		8.73000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			355.00000	339	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			11,004.00000	11,090	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.69400		8.68400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,052.00000	1,013	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			2,945.00000	3,007	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.63500		10.63200		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			1,253.00000	1,255	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.16500		10.16000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			868.00000	862	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,612.00000	1,608	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.84400		9.82800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,398.00000	1,392	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,718.00000	1,717	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.96600		8.95600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			67.00000	58	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,327.00000	2,367	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.86800		8.85800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			223.00000	214	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			4,423.00000	4,462	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.78800		8.77800		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		1,507.00000	1,480	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,637.00000	1,657	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.91300	8.90300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		5.00000	4	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		4,094.00000	4,154	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.83300	8.82300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		12.00000	11	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		6,766.00000	6,825	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.77200	8.76200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		846.00000	823	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,421.00000	2,456	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.90500	8.89500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		6.00000	4	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		4,330.00000	4,394	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.83400	8.82400		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		5.00000	4	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		7,285.00000	7,349	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.77700	8.76700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		795.00000	771	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,522.00000	2,562	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.01500	9.00500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1.00000	1	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,239.00000	3,281	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.91000	8.90000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		113.00000	108	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,870.00000	3,905	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.81900	8.80900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		400.00000	390	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,665.00000	3,694	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.90800	8.89800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		6.00000	4	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		4,424.00000	4,488	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.84200	8.83200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		15.00000	14	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		5,706.00000	5,770	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.78900	8.77900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		672.00000	649	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,517.00000	2,559	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			8.63200	8.62200		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		1.00000	1	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		7,868.00000	7,951	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.58200	8.57200		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		7,439.00000	7,522	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.54200	8.53200		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		11.00000	9	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		7,102.00000	7,185	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			257.82400	258.11700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			265.38400	265.68400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.66100	272.96600		0.00	0.00	0	400.00

Total for Derivatives:							69,464,723.20	3,312	149,637.00
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Grand Total:							69,464,723.20	3,312	149,637.00
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