



Daily MTM Report

Daily summary for 07/05/2008

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			10.30500	10.29500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.44000	9.44000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26000	9.26000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.41500	11.41100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.48000	9.47500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.40000	9.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.37500	9.37500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.51000	9.51000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.37000	9.37000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.08000	9.08000			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			7.59870		7.65400		0.00	14,840,261.10	1,953	65,128.00
\$ / R On 15/09/2008 Currency Future			7.78040		7.83710		0.00	622,432.00	80	48,802.00
\$ / R On 12/12/2008 Currency Future			7.96540		8.02400		0.00	1,991,350.00	250	8,190.00
£ / R On 13/06/2008 Currency Future			14.78810		15.08300		0.00	192,245.30	13	6,297.00
£ / R On 15/09/2008 Currency Future			15.04260		15.34220		0.00	2,045,793.60	136	707.00
£ / R On 12/12/2008 Currency Future			15.30950		15.61340		0.00	1,393,164.50	91	399.00
€ / R On 13/06/2008 Currency Future			7.13260		0.00000		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.68050		11.88500		0.00	2,581,390.50	221	17,386.00
€ / R On 15/09/2008 Currency Future			7.21190		0.00000		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.90350		12.11260		0.00	3,083,006.50	259	8,736.00
€ / R On 12/12/2008 Currency Future			7.29200		0.00000		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.13290		12.34530		0.00	970,632.00	80	4,898.00
ALBI On 07/08/2008 Index Future			259.90000		259.35300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			7,231.00000	8,286	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			63,701.00000	59,286	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.52350		266.96050		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			48,279.00000	51,562	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			28,674.00000	26,327	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			276.39300		276.03200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.02000		112.84200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.33500		116.15200		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.76000		119.57000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			262.24600		261.68300		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			912.00000	1,097	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			124,082.00000	118,637	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.93900		269.35950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			19,642.00000	21,472	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			66,047.00000	62,082	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.88500		277.28650		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			321.28800		321.44300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.76900		11.77700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.50300		10.51200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.80000		9.82800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.65400		10.66500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.28800		10.28300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.21000		10.21200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.10200		10.11100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.87500		11.87500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.25800		12.27200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.29500		12.30500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.29500		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.14600		12.12600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.14600		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.85000		11.83400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.85000		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.50200		11.52300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.20400		11.22400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.63800		11.64600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.41400		11.42200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.16000		11.17300		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.65300		10.64100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.73200		9.72900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.33200		10.31700		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.96900		9.97000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.44100		9.43900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.74700		9.74800		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			11.04100		11.04500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.41800		11.42700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.79400		11.80600		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.57500		11.58100		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.89900		11.90600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.16900		12.17700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.92000		11.92600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.15800		12.16700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			248.30700		247.84600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.59000		255.11700		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			263.11400		262.62500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.10000		10.15000		2.33	55,536,120.00	500	7,604.00
R153 On 07/08/2008 Bond Future	8.50	Call			3.00000	3	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,154.00000	3,061	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			1.00000	1	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			3,641.00000	3,547	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.93600		9.98600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			990.00000	1,018	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,227.00000	2,172	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.55800		9.60800		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,208.00000	2,245	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,639.00000	1,604	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.32200		9.38200		6.25	0.00	0	6,461.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,101.00000	2,295	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,421.00000	1,267	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,393.00000	1,541	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,160.00000	1,960	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,981.00000	3,219	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			878.00000	768	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			829.00000	933	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,065.00000	2,821	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			443.00000	508	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,172.00000	3,889	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,053.00000	120,401	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			207.00000	243	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,454.00000	5,141	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			83.00000	100	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,871.00000	6,540	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			28.00000	34	6.10	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	Put			8,381.00000	8,040	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.22800		9.28800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			633.00000	718	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,725.00000	3,469	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.07900		9.13900		0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,508.00000	2,692	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,897.00000	1,748	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.17700		9.23700		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			29.00000	36	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,663.00000	15,097	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.10900		9.16900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			104.00000	141	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,770.00000	6,233	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.01000		9.07000		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,929.00000	3,311	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,222.00000	1,026	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.02800		11.01600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			563.00000	555	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,753.00000	1,752	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.73100		10.71700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,172.00000	1,167	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,755.00000	1,753	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.32100		10.30300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,820.00000	1,816	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,797.00000	1,794	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.35600		9.41600		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			17.00000	21	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,834.00000	6,561	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.25100		9.31100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			510.00000	576	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,081.00000	2,876	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.08100		9.14100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,968.00000	2,115	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,489.00000	1,370	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.28700		9.34700		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			9,844.00000	9,497	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.19700		9.25700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			161.00000	198	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	Put			4,622.00000	4,314	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.06000		9.12000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,087.00000	2,286	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,353.00000	1,211	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.27900		9.33900		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			10,529.00000	10,158	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.19400		9.25400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			132.00000	165	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,907.00000	4,572	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.06800		9.12800		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,016.00000	2,233	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,275.00000	1,125	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.36000		9.42000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			6.00000	8	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,853.00000	5,616	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.22700		9.28700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			107.00000	123	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,238.00000	5,023	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.01900		9.07900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,968.00000	2,096	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,328.00000	1,231	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.27700		9.33700		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			8,924.00000	8,548	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.19800		9.25800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			91.00000	118	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,988.00000	4,640	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.08100		9.14100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,872.00000	2,094	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,197.00000	1,044	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.01000		9.07000		0.00	0.00	0	8,651.00
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			11,426.00000	10,965	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.95300		9.01300		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			10,973.00000	10,507	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.87200		8.93200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,577.00000	1,858	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	Put			1,047.00000	857	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.84300		258.29100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.43600		265.86800		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			274.27900		273.69200		0.00	0.00	0	0.00
Total for Derivatives:								83,256,395.50	3,583	193,041.00

Grand Total: 83,256,395.50 3,583 193,041.00