

Daily MTM Report

Daily summary for 08/07/2008

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			11.54000		11.50000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.46500		10.41500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.21500		10.16000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.37800		12.37200			0.00	0	0.00
R201 On 21/12/2014 Bond			10.60000		10.55500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.46500		10.41500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.44500		10.40000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.66500		10.62000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.43000		10.38500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.96500		9.91000			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 15/09/2008 Currency Future			7.90430		7.86620		0.00	96,290,182.60	12,182	127,780.00
\$ / R On 12/12/2008 Currency Future			8.09260		8.05450		0.00	43,174,021.00	5,335	50,496.00
\$ / R On 16/03/2009 Currency Future			8.28880		8.24430		0.00	9,946,560.00	1,200	4,624.00
£ / R On 15/09/2008 Currency Future			15.50970		15.40510		0.00	0.00	0	2,150.00
£ / R On 12/12/2008 Currency Future			15.77410		15.67100		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			16.05180		15.94050		0.00	0.00	0	91.00
€ / R On 15/09/2008 Currency Future			12.35210		12.27060		0.00	185,281.50	15	17,472.00
€ / R On 12/12/2008 Currency Future			12.58750		12.50770		0.00	25,175,000.00	2,000	10,945.00
€ / R On 16/03/2009 Currency Future			12.83490		12.74850		0.00	0.00	0	669.00
ALBI On 07/08/2008 Index Future			246.78100		247.43600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			175,640.00000	182,190	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			254.29550		254.97100		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			3,177.00000	2,551	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			103,467.00000	109,596	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			262.48600		263.12900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.89600		108.09600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.18100		111.38800		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.86800		115.08200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			249.49500		250.13100		0.00	0.00	0	293.00
GOVI On 07/08/2008 jGovi	274.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			238,690.00000	245,050	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			257.09250		257.74900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			476.00000	360	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			162,986.00000	169,435	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			265.61750		266.29700		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			334.53600		334.53600		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			344.08600		344.83200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			354.89000		355.67400		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
J153 On 31/08/2010 jSwap			12.31900		12.34100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.49500		11.49400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.62600		10.64100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.57000		11.58200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			11.31100		11.32300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			11.18300		11.20300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			11.11900		11.13900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.42500		12.42500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.41900		12.41200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.56800		12.58700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.56800		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.57000		12.59700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.57000		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.45600		12.48100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.45600		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.15700		12.20500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.01800		12.05100		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.22000		12.24500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.11400		12.14600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.96600		11.99900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.57300		11.57300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.07600		11.02200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.36000		11.37400		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			11.04300		11.06500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.61800		10.56700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.87200		10.89100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.58700		11.59000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.94100		11.94500		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 30/09/2008 jRod			12.33300		12.34200		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.10800		12.12000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.36900		12.39500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.61700		12.66300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			233.16300		233.91900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			240.26400		241.04300		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			248.23000		249.03700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.51000		11.47000		2.33	983,071,857.33	9,063	16,520.00
R153 On 07/08/2008 Bond Future	8.50	Call			0.00000	0	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			5,587.00000	5,660	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			6,075.00000	6,148	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.41000		11.36000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			21.00000	18	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,517.00000	3,595	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.12000		11.07000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,010.00000	981	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,541.00000	2,583	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.44000		10.38000		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			652.00000	520	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,361.00000	1,554	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			85.00000	58	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,575.00000	3,873	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			21.00000	13	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			4,935.00000	5,252	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			0.00000	0	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			9,323.00000	9,648	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			0.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			7,830.00000	8,155	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4.00000	2	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,364.00000	6,688	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,460.00000	114,134	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			0.00000	0	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			10,840.00000	11,165	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			12,381.00000	12,706	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			13,947.00000	14,273	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.36000		10.30000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,228.00000	1,078	5.00	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 06/11/2008 Bond Future	10.25	Put			1,494.00000	1,662	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			172.00000	138	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			4,527.00000	4,811	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			8.00000	6	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			8,645.00000	8,960	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.23000		10.16000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			372.00000	316	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			5,236.00000	5,544	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.19000		10.13000		12.02	0.00	0	2,514.00
R186 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			23,646.00000	24,152	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.13000		10.06000		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			14,687.00000	15,280	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.03000		9.97100		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			109.00000	80	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			6,564.00000	7,038	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.32300		12.31300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			81.00000	76	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,941.00000	1,941	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.06600		12.05100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			751.00000	745	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,725.00000	1,723	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.69200		11.67000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,568.00000	1,563	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,615.00000	1,612	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.58000		10.53000		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			11,788.00000	12,003	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.49000		10.44000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			4.00000	3	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			7,502.00000	7,712	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.35000		10.29000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			208.00000	178	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			4,640.00000	4,858	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.44000		10.38000		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			15,567.00000	15,886	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.36000		10.30000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	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			10,186.00000	10,501	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.24000		10.17000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			140.00000	110	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,130.00000	5,465	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.42000		10.37000		0.00	0.00	0	3,188.00
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			16,598.00000	16,878	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.35000		10.29000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			10,841.00000	11,175	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.23000		10.18000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			87.00000	71	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,486.00000	5,748	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.63000		10.58000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			10,306.00000	10,493	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.52000		10.47000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			9,561.00000	9,742	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.35000		10.29000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			252.00000	221	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,028.00000	4,209	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.40000		10.35000		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			14,948.00000	15,231	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.33000		10.28000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			10,959.00000	11,241	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.22000		10.17000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			61.00000	48	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,490.00000	5,759	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.95100		9.89000		0.00	0.00	0	6,986.00
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			17,265.00000	17,667	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.89000		9.82800		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			16,836.00000	17,248	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.80700		9.74400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			25.00000	16	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			5,419.00000	5,835	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
TRT1 On 07/08/2008 Index Future			246.17300		246.80400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			253.67000		254.32000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			262.08100		262.75500		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.46650		7.43440		0.00	0.00	0	160.00
ZAAD On 12/12/2008 Currency Future			7.55570		7.52330		0.00	0.00	0	2,765.00
ZAAD On 16/03/2009 Currency Future			7.64780		7.61070		0.00	0.00	0	10.00
Total for Derivatives:								1,157,842,902.43	29,795	277,793.00
Grand Total:								1,157,842,902.43	29,795	277,793.00