

Daily MTM Report

Daily summary for 08/02/2008

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			9.41000		9.38000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.80500		8.76500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.56500		8.52500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.87600		10.38200			0.00	0	0.00
R201 On 21/12/2014 Bond			8.81500		8.77500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.71000		8.66500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.70500		8.66000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.86000		8.82500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.69500		8.65000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.33500		8.29500			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			7.86410		7.87260		0.00	13,345,377.70	1,697	79,618.00
\$ / R On 13/06/2008 Currency Future			8.03350		8.04210		0.00	6,266,130.00	780	31,108.00
\$ / R On 15/09/2008 Currency Future			8.20950		8.21890		0.00	20,605,845.00	2,510	8,643.00
£ / R On 17/03/2008 Currency Future			15.25940		15.26670		0.00	0.00	0	1,197.00
£ / R On 13/06/2008 Currency Future			15.49110		15.49720		0.00	0.00	0	1,390.00
£ / R On 15/09/2008 Currency Future			15.73280		15.73900		0.00	0.00	0	484.00
€ / R On 17/03/2008 Currency Future			11.37590		11.41980		0.00	2,275,180.00	200	3,952.00
€ / R On 13/06/2008 Currency Future			11.58450		11.62740		0.00	5,792,250.00	500	4,321.00
€ / R On 15/09/2008 Currency Future			11.80270		11.84400		0.00	23,605,400.00	2,000	7,570.00
ALBI On 02/05/2008 Index Future			262.62650		261.95700		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			12,998.00000	15,132	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			43,428.00000	38,867	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.65500		269.86000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			66,849.00000	72,462	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			18,249.00000	15,912	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.18600		277.33200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			132,158.00000	139,510	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,838.00000	7,650	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.04900		112.81800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.22900		118.98600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.66400		119.41900		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			264.50200		263.73700		0.00	0.00	0	9.00
GOVI On 02/05/2008 jGovi	264.00	Call			24,106.00000	27,875	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			26,736.00000	22,855	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			272.41800		271.63200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			27,740.00000	30,982	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			51,420.00000	46,802	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			279.97900		279.17000		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			77,949.00000	83,429	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			26,249.00000	23,639	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			307.69400		307.80600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.57500		10.59000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.87000		9.90100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.20200		9.19600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.90400		9.93100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.75500		9.79000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.65700		9.70200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.58100		9.62800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.12500		11.14200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.26400		11.29000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,034.00000	10,944	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,314.00000	8,286	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.16900		11.18800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,235.00000	15,173	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,960.00000	12,944	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.88700		10.94700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,094.00000	17,989	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,403.00000	16,443	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.57800		10.62600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,672.00000	20,586	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,152.00000	19,182	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.26100		10.30100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.98500		9.99500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,387.00000	24,353	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,399.00000	24,389	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.69800		9.75400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.47000		10.49700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,817.00000	15,452	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			5,182.00000	5,289	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.22600		10.24300		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.82300		9.83300		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	9.50	Call			18,671.00000	18,347	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,942.00000	4,001	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.69600		9.70900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.49000		9.52800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			35,972.00000	33,763	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			714.00000	876	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.40100		9.44200		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.67800		10.68400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.84800		10.86500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.05600		11.08200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.97700		10.98900		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13800		11.14300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27900		11.27500		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			253.47500		252.33900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.12000		260.11700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			268.30700		267.10500		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.27300		9.31300		2.64	54,996,695.00	500	8,578.00
R153 On 02/05/2008 Bond Future	9.00	Call			287.00000	312	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			960.00000	899	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.06800		9.10800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			272.00000	290	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,447.00000	1,389	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.91800		8.95800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,137.00000	2,171	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,641.00000	1,607	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.72700		8.78700		6.35	0.00	0	9,935.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,516.00000	1,693	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,745.00000	1,550	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			861.00000	983	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,655.00000	2,405	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.64100		8.70100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			739.00000	822	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			5,069.00000	4,788	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.57800		8.63800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,526.00000	2,723	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,869.00000	1,713	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.50200		8.57200		11.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 02/05/2008 Bond Future	8.00	Call			630.00000	764	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,850.00000	6,249	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.43500		8.50500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,138.00000	1,296	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,464.00000	8,885	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.37900		8.44900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,393.00000	2,814	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,860.00000	1,544	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.72000		10.07300		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			19.00000	2	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			846.00000	1,322	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.30400		9.68700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,243.00000	1,097	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,738.00000	1,917	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.89000		9.44100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,663.00000	1,595	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,868.00000	1,933	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.71200		8.77200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			694.00000	793	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,050.00000	1,852	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.59400		8.65400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			619.00000	689	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,840.00000	3,619	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.48800		8.54800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,305.00000	2,473	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,358.00000	1,243	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.63000		8.68000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			364.00000	426	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			3,082.00000	2,833	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.53300		8.58300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			122.00000	146	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,416.00000	5,133	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.45300		8.50300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1,711.00000	1,867	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,730.00000	1,581	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.63000		8.69000		7.21	0.00	0	3,265.00
R204 On 02/05/2008 Bond Future	8.25	Call			377.00000	457	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,355.00000	3,036	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.54800		8.60800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			70.00000	91	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
R204 On 07/08/2008 Bond Future	7.75	Put			5,943.00000	5,568	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.47800		8.53800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,597.00000	1,792	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,846.00000	1,648	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.75800		8.80800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			176.00000	207	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,581.00000	2,400	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.63100		8.68100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			387.00000	428	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			3,246.00000	3,081	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.51400		8.56400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			804.00000	864	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,094.00000	2,954	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.62700		8.68700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			389.00000	472	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,400.00000	3,077	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.55200		8.61200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			152.00000	196	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,384.00000	4,024	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.48600		8.54600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,460.00000	1,657	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,767.00000	1,563	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.27900		8.35900		12.88	0.00	0	6,430.00
R209 On 02/05/2008 Bond Future	7.75	Call			330.00000	431	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,958.00000	5,356	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.22000		8.30000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			48.00000	85	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			5,149.00000	4,477	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.17100		8.25100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			152.00000	234	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,813.00000	4,179	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			261.14200		260.37700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.22800		268.47100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			276.42300		275.61300		0.00	0.00	0	400.00
Total for Derivatives:								126,886,877.70	8,187	174,454.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								126,886,877.70	8,187	174,454.00
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