



Daily MTM Report

Daily summary for 08/05/2008

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			10.34500	10.30500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.47000	9.44000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.29000	9.26000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.42200	11.41500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.51000	9.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.43000	9.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.41000	9.37500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.54500	9.51000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.40000	9.37000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.10500	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			7.66580		7.59870		0.00	22,261,483.20	2,904	66,534.00
\$ / R On 15/09/2008 Currency Future			7.85140		7.78040		0.00	70,662.60	9	48,802.00
\$ / R On 12/12/2008 Currency Future			8.04120		7.96540		0.00	0.00	0	8,190.00
£ / R On 13/06/2008 Currency Future			14.96140		14.78810		0.00	837,838.40	56	6,291.00
£ / R On 15/09/2008 Currency Future			15.22090		15.04260		0.00	0.00	0	707.00
£ / R On 12/12/2008 Currency Future			15.49170		15.30950		0.00	0.00	0	399.00
€ / R On 13/06/2008 Currency Future			7.19820		7.13260		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.80300		11.68050		0.00	0.00	0	17,386.00
€ / R On 15/09/2008 Currency Future			7.28080		7.21190		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.03010		11.90350		0.00	180,451.50	15	8,733.00
€ / R On 12/12/2008 Currency Future			7.36380		7.29200		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.26420		12.13290		0.00	0.00	0	4,898.00
ALBI On 07/08/2008 Index Future			259.48500		259.90000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			8,286.00000	7,298	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			59,286.00000	62,448	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.09650		267.52350		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			51,562.00000	48,884	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			26,327.00000	27,919	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.97200		276.39300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.87800		113.02000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.18900		116.33500		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.60900		119.76000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.84300		262.24600		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			1,097.00000	913	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			118,637.00000	122,483	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.52350		269.93900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			21,472.00000	19,986	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			62,082.00000	64,751	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.45850		277.88500		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			321.25500		321.28800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.79000		11.76900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.54900		10.50300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.82200		9.80000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.69800		10.65400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.30100		10.28800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.21900		10.21000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.11300		10.10200		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			12.27400		12.25800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.31900		12.29500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.31900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.17000		12.14600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.17000		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.87100		11.85000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.87100		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.55400		11.50200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.23500		11.20400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.66400		11.63800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.44000		11.41400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.18700		11.16000		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.67700		10.65300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.77700		9.73200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.34700		10.33200		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.97800		9.96900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.48000		9.44100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.75600		9.74700		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			11.03700		11.04100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.41100		11.41800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.78200		11.79400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.56600		11.57500		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.88600		11.89900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.15200		12.16900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.90800		11.92000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.14700		12.15800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.83500		248.30700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.10500		255.59000		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.61500		263.11400		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.14000		10.10000		2.33	55,498,625.00	500	8,104.00
R153 On 07/08/2008 Bond Future	8.50	Call			3.00000	2	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,061.00000	3,136	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			3,547.00000	3,622	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.97600		9.93600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,018.00000	989	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,172.00000	2,209	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.59800		9.55800		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,245.00000	2,209	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,604.00000	1,626	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.35200		9.32200		6.25	0.00	0	6,461.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,541.00000	1,452	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,960.00000	2,045	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,295.00000	2,182	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,267.00000	1,329	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			3,219.00000	3,086	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			768.00000	809	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			933.00000	867	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,821.00000	2,930	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			508.00000	465	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,889.00000	4,020	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,401.00000	120,227	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			243.00000	218	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,141.00000	5,291	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			100.00000	87	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,540.00000	6,701	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			34.00000	29	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			8,040.00000	8,209	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.25800		9.22800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			718.00000	669	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,469.00000	3,590	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.10900		9.07900		0.00	634,516,900.00	5,000	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,692.00000	2,593	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,748.00000	1,816	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.20700		9.17700		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			36.00000	31	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,097.00000	15,378	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.13900		9.10900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			141.00000	119	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,233.00000	6,499	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.04000		9.01000		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,311.00000	3,112	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,026.00000	1,116	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.04100		11.02800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			555.00000	548	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,752.00000	1,752	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.75400		10.73100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,167.00000	1,160	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,753.00000	1,753	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.35200		10.32100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,816.00000	1,812	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,794.00000	1,792	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.38600		9.35600		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			21.00000	18	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,561.00000	6,696	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.28100		9.25100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			576.00000	538	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,876.00000	2,973	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.11100		9.08100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,115.00000	2,036	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,370.00000	1,424	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.31700		9.28700		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			9,497.00000	9,671	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.22700		9.19700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			198.00000	176	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			4,314.00000	4,465	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.09000		9.06000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,286.00000	2,181	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,211.00000	1,276	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.30900		9.27900		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			10,158.00000	10,344	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.22400		9.19400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			165.00000	145	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,572.00000	4,737	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.09800		9.06800		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,233.00000	2,118	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,125.00000	1,194	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.39000		9.36000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			8.00000	6	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,616.00000	5,734	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.25700		9.22700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			123.00000	113	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,023.00000	5,128	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.04900		9.01900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,096.00000	2,027	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,231.00000	1,275	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.30700		9.27700		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			8,548.00000	8,737	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.22800		9.19800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			118.00000	102	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,640.00000	4,812	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.11100		9.08100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,094.00000	1,977	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,044.00000	1,115	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.04000		9.01000		0.00	9,632,092.60	130	8,521.00
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			10,965.00000	11,196	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.98300		8.95300		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			10,507.00000	10,741	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.90200		8.87200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,858.00000	1,710	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			857.00000	945	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.44300		258.84300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.02400		266.43600		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.85600		274.27900		0.00	0.00	0	0.00
Total for Derivatives:								722,998,053.30	8,614	197,308.00

Grand Total: 722,998,053.30 8,614 197,308.00