

Daily MTM Report

Daily summary for 01/07/2008

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			11.89000		11.75000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.86500		10.71500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.63500		10.48000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.45200		12.38300			0.00	0	0.00
R201 On 21/12/2014 Bond			10.98000		10.81000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.87500		10.71500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.84000		10.67500			0.00	0	0.00
R206 On 15/01/2014 Bond			11.07000		10.91500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.83000		10.67500			0.00	0	0.00
R209 On 31/03/2036 Bond			10.40000		10.24500			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			8.06100		7.99040		0.00	5,110,674.00	634	127,534.00
\$ / R On 12/12/2008 Currency Future			8.25960		8.18660		0.00	825,960.00	100	44,484.00
\$ / R On 16/03/2009 Currency Future			8.46190		8.38570		0.00	0.00	0	1,272.00
£ / R On 15/09/2008 Currency Future			15.96540		15.80930		0.00	0.00	0	2,005.00
£ / R On 12/12/2008 Currency Future			16.24710		16.08470		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			16.53290		16.36370		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.65290		12.54040		0.00	2,859,555.40	226	16,109.00
€ / R On 12/12/2008 Currency Future			12.90520		12.78820		0.00	0.00	0	8,718.00
€ / R On 16/03/2009 Currency Future			13.16150		13.03920		0.00	0.00	0	200.00
ALBI On 07/08/2008 Index Future			242.26900		244.10900		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			208,910.00000	227,310	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			249.62150		251.51700		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			1,220.00000	614	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			136,050.00000	154,399	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			258.05800		259.91800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			106.42000		107.04100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			109.65000		110.29000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			113.29200		113.95300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			245.13300		246.91300		0.00	0.00	0	366.00
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			270,870.00000	288,670	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			252.57300		254.40700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			159.00000	70	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			196,089.00000	214,340	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			260.96150		262.85850		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			311.68100		309.76800		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			344.63000		344.14200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			355.74600		355.20600		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		12.70400	12.66700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.90900	11.82200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		11.12900	10.99000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		12.02400	11.92200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.77100	11.63900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.67200	11.52700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.57900	11.44200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.42100	12.37500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.53900	12.54000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.92700	12.89800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.92700	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.92600	12.89500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.92600	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.86700	12.80700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.86700	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.80800	12.75400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.60300	12.55400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.67900	12.63600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.64500	12.58100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.53400	12.45100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		12.04300	11.93900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.53900	11.37300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.86600	11.73900		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.53100	11.38100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		11.04500	10.87100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		11.37500	11.22300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.62000	11.61600		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		12.00100	11.98100		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			12.41000		12.37600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.15200		12.13800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.42500		12.41800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.69600		12.70100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			227.85600		230.01300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			234.77100		236.99400		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			242.56900		244.86700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.86000		11.72000		2.33	16,175,754.00	150	7,457.00
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			6,040.00000	6,292	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			6,528.00000	6,780	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.80000		11.66000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			13.00000	9	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,993.00000	4,214	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.55000		11.41000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			870.00000	805	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,881.00000	3,012	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.84000		10.68000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			281.00000	143	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,604.00000	3,315	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			30.00000	11	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			5,134.00000	5,964	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			7.00000	2	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			6,535.00000	7,378	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			10,937.00000	11,785	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			9,444.00000	10,292	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			1.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,975.00000	8,823	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			112,846.00000	111,997	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			12,454.00000	13,302	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			13,995.00000	14,844	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			15,561.00000	16,410	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.78000		10.62000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			623.00000	410	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			2,573.00000	3,188	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			63.00000	33	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			6,101.00000	6,901	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			2.00000	1	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			10,322.00000	11,150	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.65000		10.49000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			184.00000	122	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6,748.00000	7,499	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.61000		10.45000		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			26,300.00000	27,586	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.55000		10.39000		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			17,433.00000	18,723	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.46000		10.30000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			20.00000	7	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			9,230.00000	10,516	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.39200		12.30900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			114.00000	104	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,973.00000	2,005	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.20000		12.12200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			775.00000	762	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,769.00000	1,779	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.88600		11.77200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,591.00000	1,584	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,643.00000	1,643	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.96000		10.78000		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			12,859.00000	13,620	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.88000		10.70000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			2.00000	1	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			8,589.00000	9,333	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.75000		10.57000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			111.00000	68	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			5,692.00000	6,379	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.84000		10.68000		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			17,143.00000	17,968	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.77000		10.61000		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			11,799.00000	12,617	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.65000		10.49000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			50.00000	27	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			6,694.00000	7,483	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.81000		10.64000		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			18,097.00000	19,023	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.74000		10.57000		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			12,388.00000	13,309	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.64000		10.47000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			29.00000	13	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			7,024.00000	7,927	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			11.03000		10.87000		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			11,379.00000	11,964	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.93000		10.77000		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			10,642.00000	11,212	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.77000		10.61000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			135.00000	92	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			5,035.00000	5,548	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.80000		10.64000		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			16,567.00000	17,441	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.74000		10.58000		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			12,629.00000	13,501	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.64000		10.48000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			15.00000	6	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			7,171.00000	8,033	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.37000		10.21000		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			19,327.00000	20,315	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.32000		10.16000		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			18,995.00000	19,992	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			10.24000		10.08000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2.00000	1	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			7,612.00000	8,622	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			241.84000	243.60900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			249.18000	251.00200		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			257.45600	259.34000		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.61020	7.59620		0.00	0.00	0	585.00
ZAAD On 12/12/2008 Currency Future			7.70670	7.69000		0.00	0.00	0	1,975.00
ZAAD On 16/03/2009 Currency Future			7.80320	7.78440		0.00	39,016.00	5	10.00
Total for Derivatives:							25,010,959.40	1,115	254,580.00
Grand Total:							25,010,959.40	1,115	254,580.00