



Daily MTM Report

Daily summary for 06/03/2008

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			9.66500	9.65000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.15500	9.13000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.02000	8.98000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.76500	10.75900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.16500	9.15000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.15000	9.09500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15000	9.09000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.21000	9.19500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14500	9.09000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.86000	8.83500			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			7.88800		7.79035		0.00	5,182,416.00	657	33,196.00
\$ / R On 13/06/2008 Currency Future			8.21900		7.95938		0.00	14,136,680.00	1,720	26,903.00
\$ / R On 15/09/2008 Currency Future			8.24150		8.13900		0.00	758,218.00	92	13,491.00
£ / R On 17/03/2008 Currency Future			15.54240		15.48670		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.43640		15.71670		0.00	5,094,012.00	330	1,708.00
£ / R On 15/09/2008 Currency Future			15.32890		15.95620		0.00	429,209.20	28	702.00
€ / R On 17/03/2008 Currency Future			11.90360		11.86230		0.00	0.00	0	3,975.00
€ / R On 13/06/2008 Currency Future			11.85710		12.07430		0.00	3,130,274.40	264	5,317.00
€ / R On 15/09/2008 Currency Future			11.80390		12.29420		0.00	236,078.00	20	7,189.00
ALBI On 02/05/2008 Index Future			256.87650		257.68650		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			1,893.00000	1,268	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			75,028.00000	82,503	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.91100		265.38300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			36,419.00000	33,885	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			32,589.00000	34,775	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.44600		272.92900		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			94,580.00000	90,821	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			15,290.00000	16,361	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.13900		111.34600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.44300		114.65600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.60400		117.82100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			259.03100		259.78900		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			6,200.00000	4,628	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			48,310.00000	54,318	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.49050		267.26750		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			11,297.00000	9,553	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			78,622.00000	84,648	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.92700		274.72600		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			48,649.00000	44,405	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			41,389.00000	45,135	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			308.44200		308.42600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.93000		10.91100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.14200		10.11700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.48000		9.44900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.18600		10.16400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.02700		9.99000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.94900		9.90800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.87900		9.83800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32500		11.32500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.42800		11.41600		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,538.00000	9,485	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,523.00000	6,443	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.41100		11.40500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,428.00000	14,394	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,628.00000	11,579	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.32700		11.32100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,685.00000	17,659	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,088.00000	15,047	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.14700		11.13200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,543.00000	20,533	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,797.00000	17,751	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.86500		10.82800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.54400		10.52700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,413.00000	24,410	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,132.00000	23,089	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.19700		10.17800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.89800		10.87900		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,401.00000	19,624	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			2,068.00000	1,960	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.68500		10.66200		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			10.12300	10.11100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		26,224.00000	26,602	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		923.00000	850	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.00300	9.98700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.77800	9.73700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		48,040.00000	50,534	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		43.00000	26	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.69600	9.65300		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.74900	10.75300		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.95100	10.96000		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.25200	11.26300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.14500	11.15200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.32900	11.33800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			246.13600	247.22600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			253.45200	254.57500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			260.45400	261.60300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.53300	9.51800		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		104.00000	96	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		1,215.00000	1,239	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.32800	9.31300		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		148.00000	142	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1,717.00000	1,739	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		75.00000	71	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,132.00000	2,157	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.17800	9.16300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,855.00000	1,838	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,707.00000	1,716	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.08700	9.06700		6.35	40,069,923.20	320	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call		582.00000	538	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,529.00000	2,607	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		241.00000	218	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		3,753.00000	3,851	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.00100	8.98100		6.25	0.00	0	2,510.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,583.00000	1,528	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		2,964.00000	3,027	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		606.00000	577	6.25	0.00	0	500.00

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	8.25	Put			5,045.00000	5,134	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			328.00000	309	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,333.00000	6,433	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,158.00000	3,078	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,575.00000	1,614	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.93800		8.91800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,607.00000	1,553	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,583.00000	2,645	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.96200		8.93200		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			73.00000	60	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			9,967.00000	10,253	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.89500		8.86500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			397.00000	363	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			12,406.00000	12,671	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.83900		8.80900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			789.00000	708	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,941.00000	4,160	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.58200		10.57200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			1.00000	1	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,208.00000	1,216	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.16200		10.14900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,024.00000	1,017	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,763.00000	1,762	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.87300		9.85800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,514.00000	1,508	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,842.00000	1,841	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.07200		9.06200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			187.00000	175	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,963.00000	3,000	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.95400		8.94400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			269.00000	260	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			4,878.00000	4,916	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.84800		8.83800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,493.00000	1,468	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,902.00000	1,923	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.07000		9.02500		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			36.00000	26	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			4,865.00000	5,126	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.97300		8.92800		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 07/08/2008 Bond Future	7.75	Call		16.00000	12	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		7,400.00000	7,664	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.89300	8.84800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		784.00000	701	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,867.00000	3,050	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.08000	9.03000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		37.00000	26	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,235.00000	5,545	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.99800	8.94500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		6.00000	4	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,064.00000	8,399	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.92800	8.87800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		680.00000	593	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,114.00000	3,343	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.10800	9.09800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		20.00000	18	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,647.00000	3,686	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.98100	8.97100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		146.00000	141	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,192.00000	4,227	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.86400	8.85400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		444.00000	434	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,887.00000	3,916	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.08700	9.03700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		37.00000	26	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		5,366.00000	5,679	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.01200	8.96200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		15.00000	11	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		6,554.00000	6,872	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.94600	8.89600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		551.00000	472	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,154.00000	3,397	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.80900	8.79400		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		15.00000	13	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,289.00000	9,407	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.75000	8.73500		0.00	0.00	0	0.00
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		8,784.00000	8,906	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.70100	8.68600		0.00	0.00	0	260.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/11/2008 Bond Future	7.75	Call			5.00000	5	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			8,377.00000	8,499	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.76200		256.52400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			263.36500		264.14900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.64000		271.44200		0.00	0.00	0	400.00
Total for Derivatives:								69,036,810.80	3,431	136,298.00
Grand Total:								69,036,810.80	3,431	136,298.00