

Daily MTM Report

Daily summary for 03/06/2008

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	11.59000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.13000	10.20000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.91000	9.98500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.53500	12.54900			0.00	0	0.00
R201 On 21/12/2014 Bond			10.20500	10.27500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.08000	10.14500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.04000	10.11000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.29000	10.36000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.02000	10.09000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.69500	9.77500			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			7.72890		7.74220		0.00	9,004,168.50	1,165	74,656.00
\$ / R On 15/09/2008 Currency Future			7.92460		7.93720		0.00	3,867,204.80	488	94,663.00
\$ / R On 12/12/2008 Currency Future			8.12560		8.13930		0.00	38,759,112.00	4,770	21,175.00
£ / R On 13/06/2008 Currency Future			15.18090		15.18590		0.00	0.00	0	6,370.00
£ / R On 15/09/2008 Currency Future			15.45430		15.45780		0.00	0.00	0	1,542.00
£ / R On 12/12/2008 Currency Future			15.73410		15.73980		0.00	1,038,450.60	66	773.00
€ / R On 13/06/2008 Currency Future			11.94150		12.01190		0.00	382,128.00	32	15,163.00
€ / R On 15/09/2008 Currency Future			12.18560		12.25660		0.00	24,371.20	2	9,513.00
€ / R On 12/12/2008 Currency Future			12.43350		12.50740		0.00	982,246.50	79	5,451.00
ALBI On 07/08/2008 Index Future			250.85300		250.01500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			51.00000	80	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			149,901.00000	141,550	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			258.62050		257.75800		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			9,510.00000	11,311	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			81,930.00000	75,106	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			267.46000		266.64100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			109.16000		108.89600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.54000		112.26900		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			116.27900		115.99900		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			253.38250		252.57800		0.00	0.00	0	230.00
GOVI On 07/08/2008 jGovi	274.00	Call			1.00000	1	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			214,221.00000	206,176	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			261.22850		260.39950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,275.00000	2,804	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			138,280.00000	130,519	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			269.90800		269.05300		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.51300		321.42350		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			332.73100		331.87700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			343.46200		342.29000		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		12.44400	12.49700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.04300	11.15600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.19500	10.28100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.18500	11.28400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.78000	10.88100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.66100	10.73600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.54300	10.61000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.57500	12.57500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.86200	12.88100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.92700	12.98500		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		12.89500	12.94600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.89500	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.68200	12.72600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.68200	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.37600	12.41400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.03100	12.09000		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.40500	12.46100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.20100	12.28100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.95700	12.05900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.27300	11.38800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.60200	10.68100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.91100	11.03100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.45200	10.53400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.13900	10.21300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.19800	10.28300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.33400	11.34300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.86100	11.88200		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 29/08/2008 jRod			12.47400		12.49800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.18400		12.19000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.56900		12.56400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.90700		12.89100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.57200		12.55700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			238.25500		237.23600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			245.63300		244.58200		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			253.79400		252.71000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.45000		11.53000		2.33	0.00	0	8,254.00
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			5,696.00000	5,551	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			6,184.00000	6,039	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.29000		11.37000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			41.00000	47	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,553.00000	3,429	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.91000		11.31000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,012.00000	1,218	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,882.00000	2,522	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.05000		10.13000		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			1,771.00000	2,027	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,111.00000	925	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			615.00000	740	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			2,736.00000	2,419	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			312.00000	385	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			3,857.00000	3,488	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			14.00000	20	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			7,969.00000	7,532	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			50.00000	66	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			6,511.00000	6,085	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			141.00000	179	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			5,133.00000	4,728	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			115,828.00000	116,270	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			3.00000	5	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			9,475.00000	9,034	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			1.00000	1	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			11,013.00000	10,571	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			12,579.00000	12,137	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.94100		10.01000		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	Call			2,278.00000	2,518	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			990.00000	856	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			556.00000	649	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			3,357.00000	3,076	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			63.00000	79	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			7,146.00000	6,787	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.76100		9.92500		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			721.00000	955	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			4,354.00000	3,719	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.85600		9.94100		12.02	0.00	0	2,410.00
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			22,027.00000	21,286	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.76800		9.85300		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	1	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			12,906.00000	12,160	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.65200		9.78800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			325.00000	538	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			5,198.00000	4,210	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.38400		12.39800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			239.00000	236	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			2,143.00000	2,133	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.11200		12.13100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			892.00000	891	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,890.00000	1,882	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.69200		11.72300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,692.00000	1,689	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,742.00000	1,738	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.13000		10.21000		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			10,394.00000	10,041	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.00000		10.07000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			47.00000	59	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,966.00000	5,675	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.81500		9.98100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			497.00000	671	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			3,639.00000	3,110	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.00000		10.08000		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			13,954.00000	13,517	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.89600		9.97100		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	Call			3.00000	5	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			8,433.00000	8,029	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.74200		9.88700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			407.00000	579	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			3,900.00000	3,291	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.97600		10.05000		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			14,773.00000	14,344	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.87000		9.94400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			2.00000	3	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			8,878.00000	8,451	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.72600		9.86400		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			338.00000	497	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,951.00000	3,315	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.20000		10.27000		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			9,141.00000	8,875	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.04000		10.11000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			4.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			8,245.00000	7,987	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.81500		9.98800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			536.00000	703	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			3,235.00000	2,778	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.96000		10.03000		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			13,109.00000	12,699	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.86000		9.93400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1.00000	1	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			8,974.00000	8,541	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.72500		9.85800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			272.00000	413	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			3,912.00000	3,274	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.65200		9.73600		0.00	765,956.18	11	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			16,232.00000	15,657	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.57700		9.66200		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			15,709.00000	15,119	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.47900		9.60700		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			88.00000	172	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			4,541.00000	3,725	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			250.04400		249.24400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			257.78700		256.96200		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			266.35200		265.50100		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.35540		7.38780		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.44810		7.47900		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.54390		7.57640		0.00	754,390.00	100	340.00
Total for Derivatives:								55,578,027.78	6,713	274,895.00
Grand Total:								55,578,027.78	6,713	274,895.00