

Daily MTM Report

Daily summary for 04/06/2008

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			11.56000		11.54000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.16500		10.13000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.94500		9.91000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.54000		12.53500			0.00	0	0.00
R201 On 21/12/2014 Bond			10.24000		10.20500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.11000		10.08000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.07500		10.04000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.32500		10.29000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.06000		10.02000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.72500		9.69500			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			7.79160		7.72890		0.00	7,347,478.80	943	74,736.00
\$ / R On 15/09/2008 Currency Future			7.98700		7.92460		0.00	51,947,448.00	6,504	94,648.00
\$ / R On 12/12/2008 Currency Future			8.18940		8.12560		0.00	27,368,974.80	3,342	23,475.00
£ / R On 13/06/2008 Currency Future			15.21330		15.18090		0.00	0.00	0	6,370.00
£ / R On 15/09/2008 Currency Future			15.48500		15.45430		0.00	0.00	0	1,542.00
£ / R On 12/12/2008 Currency Future			15.76580		15.73410		0.00	0.00	0	773.00
€ / R On 13/06/2008 Currency Future			12.03350		11.94150		0.00	0.00	0	15,163.00
€ / R On 15/09/2008 Currency Future			12.27780		12.18560		0.00	1,694,336.40	138	9,475.00
€ / R On 12/12/2008 Currency Future			12.52750		12.43350		0.00	0.00	0	5,451.00
ALBI On 07/08/2008 Index Future			250.35500		250.85300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			80.00000	54	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			141,550.00000	146,504	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			258.10750		258.62050		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			11,311.00000	10,084	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			75,106.00000	79,009	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			266.86100		267.46000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.98000		109.16000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.35400		112.54000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			116.08600		116.27900		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			252.89300		253.38250		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			206,176.00000	211,071	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			260.72400		261.22850		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,804.00000	2,414	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			130,519.00000	135,174	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			269.38250		269.90800		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			322.08300		321.51300		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			333.69900		332.73100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.46500		343.46200		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			12.45700		12.44400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.06600		11.04300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.16000		10.19500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.20000		11.18500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.79200		10.78000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.68100		10.66100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.56400		10.54300		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			12.85400		12.86200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.93100		12.92700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.93100		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.92100		12.89500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.92100		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.70400		12.68200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.70400		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.40200		12.37600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.04700		12.03100		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.42000		12.40500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.22200		12.20100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.98000		11.95700		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.27300		11.27300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.64700		10.60200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.91800		10.91100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.47800		10.45200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.18000		10.13900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.22000		10.19800		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.32300		11.33400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.84000		11.86100		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			12.45000		12.47400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.17600		12.18400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.56600		12.56900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.90700		12.90700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.57200		12.57200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			237.71100		238.25500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			245.07100		245.63300		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			253.21000		253.79400		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.47000		11.45000		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			5,551.00000	5,587	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			6,039.00000	6,075	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.31000		11.29000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			47.00000	45	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,429.00000	3,459	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.93000		10.91000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,218.00000	1,203	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,522.00000	2,535	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.08000		10.05000		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,027.00000	1,914	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			925.00000	978	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			740.00000	677	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			2,419.00000	2,523	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			385.00000	346	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			3,488.00000	3,615	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			20.00000	16	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			7,532.00000	7,694	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			66.00000	56	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			6,085.00000	6,241	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			179.00000	157	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			4,728.00000	4,873	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			116,270.00000	116,104	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			5.00000	4	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			9,034.00000	9,199	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			10,571.00000	10,737	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			12,137.00000	12,303	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.97100		9.94100		5.00	596,481,050.00	5,000	2,500.00

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		2,518.00000	2,405	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		856.00000	906	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		649.00000	601	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		3,076.00000	3,191	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		79.00000	70	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		6,787.00000	6,941	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.79100	9.76100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		955.00000	904	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		3,719.00000	3,827	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.88600	9.85600		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		21,286.00000	21,548	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.79800	9.76800		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call		1.00000	1	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		12,160.00000	12,424	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.68200	9.65200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		538.00000	480	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		4,210.00000	4,419	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.38800	12.38400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		236.00000	231	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		2,133.00000	2,130	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.12200	12.11200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		891.00000	885	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,882.00000	1,880	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.70100	11.69200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,689.00000	1,686	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,738.00000	1,734	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.15000	10.13000		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		10,041.00000	10,129	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.02000	10.00000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		59.00000	54	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		5,675.00000	5,756	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.83500	9.81500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		671.00000	645	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		3,110.00000	3,169	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.03000	10.00000		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		13,517.00000	13,681	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.92600	9.89600		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			5.00000	4	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			8,029.00000	8,191	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.77200		9.74200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			579.00000	536	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			3,291.00000	3,411	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.00000		9.97600		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			14,344.00000	14,484	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.90000		9.87000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			3.00000	3	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			8,451.00000	8,624	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.75600		9.72600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			497.00000	456	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,315.00000	3,447	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.23000		10.20000		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			8,875.00000	8,989	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.07000		10.04000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			6.00000	5	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,987.00000	8,098	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.84500		9.81500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			703.00000	668	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,778.00000	2,852	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.99000		9.96000		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			12,699.00000	12,875	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.89000		9.86000		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			8,541.00000	8,717	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.75500		9.72500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			413.00000	374	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			3,274.00000	3,412	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.67200		9.65200		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			15,657.00000	15,794	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.59700		9.57700		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			15,119.00000	15,258	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.49900		9.47900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			172.00000	154	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			3,725.00000	3,849	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			249.55900		250.04400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			257.28700		257.78700		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			265.83100		266.35200		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.48750		7.35540		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.57840		7.44810		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.67330		7.54390		0.00	0.00	0	340.00
Total for Derivatives:								684,839,288.00	15,927	279,722.00
Grand Total:								684,839,288.00	15,927	279,722.00