

Daily MTM Report

Daily summary for 05/06/2008

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			11.53500		11.56000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.13500		10.16500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.91000		9.94500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.54500		12.54000			0.00	0	0.00
R201 On 21/12/2014 Bond			10.21500		10.24000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.08000		10.11000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.04500		10.07500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.29500		10.32500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.02500		10.06000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.68500		9.72500			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			7.89260		7.79160		0.00	27,087,403.20	3,432	75,293.00
\$ / R On 15/09/2008 Currency Future			8.08880		7.98700		0.00	5,791,580.80	716	94,232.00
\$ / R On 12/12/2008 Currency Future			8.29070		8.18940		0.00	19,607,505.50	2,365	25,815.00
£ / R On 13/06/2008 Currency Future			15.41500		15.21330		0.00	0.00	0	6,370.00
£ / R On 15/09/2008 Currency Future			15.68850		15.48500		0.00	3,765,240.00	240	1,552.00
£ / R On 12/12/2008 Currency Future			15.96640		15.76580		0.00	0.00	0	773.00
€ / R On 13/06/2008 Currency Future			12.25540		12.03350		0.00	588,259.20	48	15,155.00
€ / R On 15/09/2008 Currency Future			12.49940		12.27780		0.00	9,249,556.00	740	10,145.00
€ / R On 12/12/2008 Currency Future			12.74370		12.52750		0.00	127,437.00	10	5,451.00
ALBI On 07/08/2008 Index Future			250.69400		250.35500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			54.00000	62	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			146,504.00000	143,122	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			258.45650		258.10750		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			10,084.00000	10,771	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			79,009.00000	76,206	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			266.72600		266.86100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			109.09200		108.98000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.47000		112.35400		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			116.20400		116.08600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			253.24650		252.89300		0.00	344,415,240.00	136	366.00
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			211,071.00000	207,536	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			261.08800		260.72400		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,414.00000	2,626	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			135,174.00000	131,746	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			269.75800		269.38250		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			322.86050		322.08300		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			333.70800		333.69900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.39700		344.46500		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		12.41500	12.45700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.02900	11.06600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.15700	10.16000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.16500	11.20000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.76600	10.79200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.66000	10.68100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.54600	10.56400		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		12.76400	12.85400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.83600	12.93100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.83600	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.83800	12.92100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.83800	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.66800	12.70400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.66800	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.36700	12.40200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.01800	12.04700		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.36500	12.42000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.17600	12.22200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.94600	11.98000		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.25400	11.27300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.61200	10.64700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.89800	10.91800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.45000	10.47800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.14700	10.18000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.20500	10.22000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.31300	11.32300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.82200	11.84000		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			12.42800		12.45000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.16300		12.17600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.55000		12.56600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.88800		12.90700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.55500		12.57200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			238.12100		237.71100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			245.49400		245.07100		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			253.64600		253.21000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.44000		11.47000		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			5,587.00000	5,532	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			6,075.00000	6,021	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.28000		11.31000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			45.00000	47	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,459.00000	3,413	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.90000		10.93000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,203.00000	1,217	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,535.00000	2,506	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.05000		10.08000		6.25	8,342,335.88	68	6,794.00
R157 On 07/08/2008 Bond Future	10.25	Call			1,914.00000	2,007	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			978.00000	905	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			677.00000	720	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			2,523.00000	2,399	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			346.00000	370	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			3,615.00000	3,473	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			16.00000	18	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			7,694.00000	7,530	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			56.00000	61	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			6,241.00000	6,080	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			157.00000	169	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			4,873.00000	4,718	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			116,104.00000	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			4.00000	4	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			9,199.00000	9,033	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			10,737.00000	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			12,303.00000	12,137	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.94100		9.97100		5.00	0.00	0	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			2,405.00000	2,509	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			906.00000	847	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			601.00000	641	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			3,191.00000	3,067	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			70.00000	76	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			6,941.00000	6,785	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.76100		9.79100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			904.00000	948	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,827.00000	3,711	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.85600		9.88600		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			21,548.00000	21,286	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.76800		9.79800		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			12,424.00000	12,160	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.65200		9.68200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			480.00000	532	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			4,419.00000	4,205	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.40000		12.38800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			231.00000	225	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			2,130.00000	2,130	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.13100		12.12200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			885.00000	880	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,880.00000	1,877	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.69900		11.70100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,686.00000	1,682	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,734.00000	1,731	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.13000		10.15000		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			10,129.00000	10,041	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.00000		10.02000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			54.00000	57	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,756.00000	5,673	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.81500		9.83500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			645.00000	665	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			3,169.00000	3,105	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.00000		10.03000		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			13,681.00000	13,517	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.89600		9.92600		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			4.00000	5	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			8,191.00000	8,028	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.74200		9.77200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			536.00000	574	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			3,411.00000	3,286	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.97600		10.00000		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			14,484.00000	14,344	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.87000		9.90000		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			8,624.00000	8,451	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.72600		9.75600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			456.00000	493	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,447.00000	3,310	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.20000		10.23000		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			8,989.00000	8,875	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.04000		10.07000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			5.00000	5	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			8,098.00000	7,987	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.81500		9.84500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			668.00000	698	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,852.00000	2,773	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.96000		9.99000		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			12,875.00000	12,699	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.86000		9.89000		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			8,717.00000	8,541	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.72500		9.75500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			374.00000	408	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			3,412.00000	3,270	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.64200		9.67200		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			15,794.00000	15,588	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.56700		9.59700		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			15,258.00000	15,049	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.46900		9.49900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			154.00000	178	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			3,849.00000	3,660	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			249.91000		249.55900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			257.64800		257.28700		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			266.20300		265.83100		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.52580		7.48750		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.61930		7.57840		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.71310		7.67330		0.00	0.00	0	340.00
Total for Derivatives:								418,974,557.58	7,755	283,079.00
Grand Total:								418,974,557.58	7,755	283,079.00