

Daily MTM Report

Daily summary for 06/06/2008

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		11.53500			0.00	0	0.00
R157 On 15/09/2015 Bond			10.16500		10.13500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.94000		9.91000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.52600		12.54500			0.00	0	0.00
R201 On 21/12/2014 Bond			10.24000		10.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.11500		10.08000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.08000		10.04500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.33000		10.29500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.06500		10.02500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.72000		9.68500			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			7.85890		7.89260		0.00	19,623,673.30	2,497	75,552.00
\$ / R On 15/09/2008 Currency Future			8.05570		8.08880		0.00	644,456.00	80	94,292.00
\$ / R On 12/12/2008 Currency Future			8.25690		8.29070		0.00	8,256,900.00	1,000	26,415.00
£ / R On 13/06/2008 Currency Future			15.46750		15.41500		0.00	0.00	0	6,370.00
£ / R On 15/09/2008 Currency Future			15.74370		15.68850		0.00	314,874.00	20	1,567.00
£ / R On 12/12/2008 Currency Future			16.02000		15.96640		0.00	3,364,200.00	210	675.00
€ / R On 13/06/2008 Currency Future			12.35660		12.25540		0.00	1,334,512.80	108	15,150.00
€ / R On 15/09/2008 Currency Future			12.60450		12.49940		0.00	756,270.00	60	10,135.00
€ / R On 12/12/2008 Currency Future			12.84920		12.74370		0.00	3,212,300.00	250	5,353.00
ALBI On 07/08/2008 Index Future			250.19800		250.69400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			62.00000	42	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			143,122.00000	148,062	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			257.94500		258.45650		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			10,771.00000	9,585	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			76,206.00000	80,135	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			267.10800		266.72600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.94900		109.09200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.32300		112.47000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			116.05200		116.20400		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			252.76150		253.24650		0.00	0.00	0	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			207,536.00000	212,386	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			260.58750		261.08800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,626.00000	2,258	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			131,746.00000	136,383	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			269.23900		269.75800		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			322.94950		322.86050		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			333.79400		333.70800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.48400		344.39700		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		12.41600	12.41500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.03100	11.02900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.15800	10.15700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.16700	11.16500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.76700	10.76600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.66200	10.66000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.54900	10.54600		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		12.75800	12.76400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.83600	12.83600		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		12.84000	12.83800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.84000	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.67900	12.66800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.67900	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.37400	12.36700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.01200	12.01800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.36700	12.36500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.17900	12.17600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.94900	11.94600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.25600	11.25400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.65900	10.61200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.90100	10.89800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.45100	10.45000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.18900	10.14700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.20700	10.20500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.29900	11.31300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.79100	11.82200		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			12.38400		12.42800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.13900		12.16300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.52700		12.55000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.86600		12.88800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.54000		12.55500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			237.41500		238.12100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			244.76600		245.49400		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			252.89200		253.64600		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.47000		11.44000		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			5,532.00000	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			6,021.00000	6,075	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.31000		11.28000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			47.00000	43	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,413.00000	3,458	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.93000		10.90000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,217.00000	1,196	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,506.00000	2,529	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.09000		10.05000		6.25	0.00	0	6,794.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,007.00000	1,859	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			905.00000	979	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			720.00000	641	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			2,399.00000	2,542	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			370.00000	322	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			3,473.00000	3,646	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			18.00000	14	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			7,530.00000	7,747	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			61.00000	49	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			6,080.00000	6,290	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			169.00000	143	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			4,718.00000	4,914	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			116,270.00000	116,049	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	3	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			9,033.00000	9,253	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			1.00000	0	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			10,571.00000	10,792	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	12,358	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.98100		9.94100		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			2,509.00000	2,360	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			847.00000	915	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			641.00000	579	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			3,067.00000	3,223	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			76.00000	65	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			6,785.00000	6,991	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.80100		9.76100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			948.00000	882	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,711.00000	3,858	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.89600		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	21,636	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.80800		9.76800		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			1.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			12,160.00000	12,512	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.69200		9.65200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			532.00000	458	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			4,205.00000	4,486	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.37400		12.40000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			225.00000	223	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			2,130.00000	2,115	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.11700		12.13100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			880.00000	878	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,877.00000	1,871	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.69700		11.69900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,682.00000	1,679	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,731.00000	1,727	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.16000		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	10,173	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.03000		10.00000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			57.00000	51	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			5,673.00000	5,796	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.84500		9.81500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			665.00000	628	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			3,105.00000	3,195	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.04000		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	13,736	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.93600		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			8,028.00000	8,244	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.78200		9.74200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			574.00000	519	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			3,286.00000	3,447	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.01000		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	14,542	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.91000		9.87000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			3.00000	2	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			8,451.00000	8,682	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.76600		9.72600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			493.00000	439	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,310.00000	3,487	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.24000		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	9,027	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.08000		10.04000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			5.00000	4	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,987.00000	8,134	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.85500		9.81500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			698.00000	653	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,773.00000	2,873	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.01000		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	12,992	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.91000		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	8,834	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.77500		9.72500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			408.00000	348	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			3,270.00000	3,503	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.68200		9.64200		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			15,588.00000	15,863	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.60700		9.56700		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			15,049.00000	15,328	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.50900		9.46900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			178.00000	144	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			3,660.00000	3,910	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			249.42500		249.91000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			257.14800		257.64800		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			265.68500		266.20300		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.54700		7.52580		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.64150		7.61930		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.73420		7.71310		0.00	2,320,260.00	300	640.00
Total for Derivatives:								39,827,446.10	4,525	284,102.00
Grand Total:								39,827,446.10	4,525	284,102.00