

Daily MTM Report

Daily summary for 09/06/2008

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			11.67500	11.56000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.27500	10.16500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.05500	9.94000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.57500	12.52600			0.00	0	0.00
R201 On 21/12/2014 Bond			10.35000	10.24000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.22500	10.11500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.18500	10.08000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.44500	10.33000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.17500	10.06500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.82500	9.72000			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			7.90480		7.85890		0.00	29,366,332.00	3,715	38,044.00
\$ / R On 15/09/2008 Currency Future			8.22170		8.05570		0.00	8,978,096.40	1,092	87,983.00
\$ / R On 12/12/2008 Currency Future			8.38310		8.25690		0.00	3,780,778.10	451	26,466.00
£ / R On 13/06/2008 Currency Future			15.61680		15.46750		0.00	1,421,128.80	91	2,089.00
£ / R On 15/09/2008 Currency Future			16.12650		15.74370		0.00	0.00	0	1,552.00
£ / R On 12/12/2008 Currency Future			16.31870		16.02000		0.00	3,524,839.20	216	676.00
€ / R On 13/06/2008 Currency Future			12.43080		12.35660		0.00	435,078.00	35	12,525.00
€ / R On 15/09/2008 Currency Future			12.86770		12.60450		0.00	128,677.00	10	10,135.00
€ / R On 12/12/2008 Currency Future			13.05270		12.84920		0.00	3,641,703.30	279	5,362.00
ALBI On 07/08/2008 Index Future			251.61200		250.19800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			42.00000	81	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			148,062.00000	133,961	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			259.40200		257.94500		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			9,585.00000	12,711	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			80,135.00000	68,691	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			268.01300		267.10800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.56400		108.94900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.92600		112.32300		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			115.64100		116.05200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			251.61150		252.76150		0.00	0.00	0	366.00
GOVI On 07/08/2008 jGovi	274.00	Call			1.00000	0	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			212,386.00000	223,885	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			259.40200		260.58750		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			2,258.00000	1,532	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			136,383.00000	147,512	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			268.01300		269.23900		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			322.86750		322.94950		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			333.91900		333.79400		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.69200		344.48400		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		12.53800	12.41600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.16900	11.03100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.28000	10.15800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.30400	11.16700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.90800	10.76700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.78000	10.66200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.66000	10.54900		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	12.75800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.93000	12.83600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.93000	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.91400	12.84000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.91400	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.87500	12.67900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.87500	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.55500	12.37400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.24800	12.01200		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.51000	12.36700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.34900	12.17900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.13200	11.94900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.38600	11.25600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.79500	10.65900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.05700	10.90100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.58500	10.45100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.30600	10.18900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.33700	10.20700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.27800	11.29900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.75500	11.79100		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			12.34100		12.38400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.11100		12.13900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.48800		12.52700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.81300		12.86600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.49800		12.54000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			236.03300		237.41500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			243.34100		244.76600		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			251.41900		252.89200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.59000		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	5,805	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	6,293	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.43000		11.31000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			43.00000	33	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,458.00000	3,642	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.05000		10.93000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,196.00000	1,121	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,529.00000	2,623	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.20000		10.09000		6.25	9,748,292.80	80	6,853.00
R157 On 07/08/2008 Bond Future	10.25	Call			1,859.00000	1,479	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			979.00000	1,205	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			641.00000	453	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			2,542.00000	2,960	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			322.00000	211	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			3,646.00000	4,141	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			14.00000	6	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			7,747.00000	8,346	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			49.00000	26	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			6,290.00000	6,873	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			143.00000	86	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			4,914.00000	5,463	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			116,049.00000	115,443	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	1	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			9,253.00000	9,858	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			10,792.00000	11,398	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			12,358.00000	12,964	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.09000		9.98100		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		2,360.00000	1,978	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		915.00000	1,122	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		579.00000	433	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		3,223.00000	3,665	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		65.00000	42	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		6,991.00000	7,555	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.91100	9.80100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		882.00000	716	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		3,858.00000	4,275	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.00000	9.89600		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		21,636.00000	22,537	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.91800	9.80800		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call		0.00000	0	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		12,512.00000	13,470	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.80200	9.69200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		458.00000	294	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		4,486.00000	5,289	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.45400	12.37400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		223.00000	202	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		2,115.00000	2,134	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.21300	12.11700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		878.00000	855	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,871.00000	1,876	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.80800	11.69700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,679.00000	1,665	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,727.00000	1,720	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.27000	10.16000		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		10,173.00000	10,657	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.14000	10.03000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		51.00000	32	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		5,796.00000	6,252	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.95500	9.84500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		628.00000	505	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		3,195.00000	3,538	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.15000	10.04000		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		13,736.00000	14,334	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.04000	9.93600		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	2	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			8,244.00000	8,804	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.89200		9.78200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			519.00000	387	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			3,447.00000	3,906	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.12000		10.01000		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			14,542.00000	15,177	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.02000		9.91000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			2.00000	1	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			8,682.00000	9,313	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.87600		9.76600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			439.00000	313	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			3,487.00000	3,994	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.35000		10.24000		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			9,027.00000	9,444	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.19000		10.08000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			4.00000	3	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			8,134.00000	8,539	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.96500		9.85500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			653.00000	539	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,873.00000	3,156	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.12000		10.01000		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			12,992.00000	13,632	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.02000		9.91000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			8,834.00000	9,473	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.88500		9.77500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			348.00000	237	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			3,503.00000	4,035	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.78200		9.68200		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			15,863.00000	16,544	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.70700		9.60700		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			15,328.00000	16,017	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.60900		9.50900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			144.00000	82	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			3,910.00000	4,549	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			248.28300		249.42500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			255.97000		257.14800		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			264.46800		265.68500		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.53150		7.54700		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.73810		7.64150		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.79280		7.73420		0.00	0.00	0	640.00
Total for Derivatives:								61,024,925.60	5,969	233,484.00
Grand Total:								61,024,925.60	5,969	233,484.00