

Daily MTM Report

Daily summary for 04/07/2008

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			11.57500	11.64500			1,157,500,000.00	100,000	0.00
R157 On 15/09/2015 Bond			10.49000	10.61000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.23000	10.35500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.38400	12.41600			0.00	0	0.00
R201 On 21/12/2014 Bond			10.63000	10.75500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.49000	10.61500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.47500	10.60000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.69000	10.81500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.46000	10.58000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.98500	10.11500			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:								1,157,500,000.00	100,000	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.85730		7.90440		0.00	11,715,234.30	1,491	122,174.00
\$ / R On 12/12/2008 Currency Future			8.04760		8.09690		0.00	7,637,172.40	949	44,315.00
\$ / R On 16/03/2009 Currency Future			8.24100		8.29170		0.00	766,413.00	93	2,734.00
£ / R On 15/09/2008 Currency Future			15.49240		15.59160		0.00	3,873,100.00	250	2,150.00
£ / R On 12/12/2008 Currency Future			15.76270		15.86480		0.00	0.00	0	1,909.00
£ / R On 16/03/2009 Currency Future			16.03800		16.14160		0.00	352,836.00	22	68.00
€ / R On 15/09/2008 Currency Future			12.28670		12.37700		0.00	4,140,617.90	337	15,482.00
€ / R On 12/12/2008 Currency Future			12.52700		12.62030		0.00	1,578,402.00	126	8,945.00
€ / R On 16/03/2009 Currency Future			12.77190		12.86820		0.00	344,841.30	27	232.00
ALBI On 07/08/2008 Index Future			246.41600		244.91150		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			200,885.00000	185,840	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			253.89650		252.34600		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			1,510.00000	2,419	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			128,050.00000	113,454	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			260.80300		258.99900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.71100		107.25900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.99100		110.51500		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.67300		114.18200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			249.10850		247.68000		0.00	0.00	0	293.00
GOVI On 07/08/2008 jGovi	274.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			263,200.00000	248,915	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			256.69450		255.19900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			199.00000	348	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			188,209.00000	173,403	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			265.21050		263.66700		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			334.53600		311.68140		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			343.25800		321.19625		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			354.17900		329.20750		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		12.49700	12.49600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.69400	11.69300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.87300	10.87200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.78600	11.78400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.53400	11.53300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.44100	11.44000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.37100	11.37000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.42500	12.42500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.47000	12.47300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.74300	12.74600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.74300	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.73300	12.73100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.73300	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.61400	12.60800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.61400	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.47300	12.47100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.30200	12.30100		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.43400	12.43400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.35200	12.35100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.20900	12.20800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.78200	11.78100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.10100	11.23900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.59300	11.59200		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.29500	11.29400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.64700	10.78100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		11.14000	11.13900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.60100	11.61100		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod		11.96500	11.98500		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 30/09/2008 jRod			12.36300		12.39000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.12900		12.14200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.40300		12.41200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.67200		12.67700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			232.77000		231.00900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			239.85900		238.02200		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			247.81500		245.92000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.55000		11.63000		2.33	0.00	0	7,457.00
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			5,877.00000	5,732	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			6,365.00000	6,220	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.46000		11.57000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			14.00000	18	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,849.00000	3,676	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.18000		11.32000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			902.00000	966	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,785.00000	2,652	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.46000		10.59000		6.25	1,083,935.16	9	6,726.00
R157 On 07/08/2008 Bond Future	10.25	Call			354.00000	539	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,195.00000	1,682	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			38.00000	69	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,661.00000	3,993	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			9.00000	18	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			6,056.00000	5,365	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			0.00000	0	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			10,456.00000	9,756	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			0.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			8,963.00000	8,263	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			2.00000	4	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,495.00000	6,797	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,327.00000	114,026	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			0.00000	0	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			11,973.00000	11,273	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			13,514.00000	12,815	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			15,080.00000	14,381	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.38000		10.53000		5.00	0.00	0	2,550.00
R157 On 06/11/2008 Bond Future	10.25	Call			757.00000	1,054	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	Put			2,236.00000	1,743	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			83.00000	138	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			5,651.00000	4,916	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			3.00000	6	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			9,853.00000	9,066	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.25000		10.40000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			222.00000	311	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6,326.00000	5,643	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.20000		10.34000		12.02	0.00	0	2,514.00
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			25,400.00000	24,236	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.14000		10.28000		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			16,531.00000	15,364	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.04000		10.19000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			36.00000	79	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			8,338.00000	7,122	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.31800		12.35500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			97.00000	95	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,979.00000	1,958	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.07000		12.12100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			762.00000	763	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,756.00000	1,742	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.70200		11.76500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,580.00000	1,578	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,632.00000	1,627	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.61000		10.74000		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			12,689.00000	12,132	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.52000		10.66000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			2.00000	3	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			8,423.00000	7,838	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.38000		10.53000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			119.00000	171	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			5,538.00000	4,975	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.46000		10.60000		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			16,726.00000	15,991	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.38000		10.53000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	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	Put			11,386.00000	10,606	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.26000		10.41000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			64.00000	107	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			6,299.00000	5,567	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.45000		10.58000		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			17,767.00000	17,046	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.38000		10.51000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			12,059.00000	11,342	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.26000		10.41000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			36.00000	66	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			6,704.00000	5,909	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.66000		10.79000		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			11,085.00000	10,604	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.55000		10.69000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			10,355.00000	9,851	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.38000		10.53000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			157.00000	214	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,777.00000	4,308	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.43000		10.56000		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			16,125.00000	15,399	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.36000		10.50000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			12,189.00000	11,409	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.26000		10.40000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			22.00000	42	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			6,736.00000	5,977	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.96000		10.10000		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			18,631.00000	17,726	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.89900		10.05000		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			18,293.00000	17,308	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.81600		9.97400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5.00000	16	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			6,930.00000	5,896	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
TRT1 On 07/08/2008 Index Future			245.79000	244.37100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			253.27600	251.79000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			261.67800	260.14400		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.50220	7.52400		0.00	37,511.00	5	650.00
ZAAD On 12/12/2008 Currency Future			7.59420	7.61720		0.00	37,971.00	5	2,480.00
ZAAD On 16/03/2009 Currency Future			7.68560	7.70860		0.00	0.00	0	10.00
Total for Derivatives:							31,568,034.06	3,314	250,808.00
Grand Total:							1,189,068,034.06	103,314	250,808.00