

Daily MTM Report

Daily summary for 13/06/2008

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			11.52000		11.52000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.31000		10.31000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.12500		10.12500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.16700		12.54500			0.00	0	0.00
R201 On 21/12/2014 Bond			10.37000		10.37000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.28500		10.28500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.25000		10.25000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.47500		10.47500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.24000		10.24000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.92000		9.92000			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			8.13610		8.10810		0.00	116,419,454.90	14,309	0.00
\$ / R On 15/09/2008 Currency Future			8.33320		8.30110		0.00	366,777,464.80	44,014	74,820.00
\$ / R On 12/12/2008 Currency Future			8.52860		8.49890		0.00	68,484,658.00	8,030	35,800.00
\$ / R On 16/03/2009 Currency Future			8.72340		8.69290		0.00	0.00	0	0.00
£ / R On 13/06/2008 Currency Future			15.82080		15.77260		0.00	17,307,955.20	1,094	0.00
£ / R On 15/09/2008 Currency Future			16.10540		16.03760		0.00	805,270.00	50	1,848.00
£ / R On 12/12/2008 Currency Future			16.37170		16.31100		0.00	16,371,700.00	1,000	1,676.00
£ / R On 16/03/2009 Currency Future			16.64190		16.58250		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			12.46860		12.49770		0.00	111,992,965.20	8,982	0.00
€ / R On 15/09/2008 Currency Future			12.72920		12.73860		0.00	34,687,070.00	2,725	15,858.00
€ / R On 12/12/2008 Currency Future			12.97340		12.98690		0.00	64,867.00	5	5,198.00
€ / R On 16/03/2009 Currency Future			13.21800		13.23350		0.00	132,180.00	10	10.00
ALBI On 07/08/2008 Index Future			246.22100		248.45400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			7.00000	1	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			165,467.00000	187,791	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			253.78450		256.08600		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			5,919.00000	3,229	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			95,059.00000	115,384	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			264.19900		264.37600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.81200		108.53600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.12400		111.87000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.78400		115.55600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			248.95700		251.11700		0.00	2,489,570.00	1	366.00
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			228,830.00000	250,430	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			256.60450		258.83100		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			1,222.00000	582	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			152,912.00000	174,537	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			265.05750		267.35900		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			323.91150		323.82300		0.00	0.00	0	1.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 06/11/2008 Index Future			334.14800		334.24000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			344.66400		344.79100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			12.40500		12.40500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.17700		11.17600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.33400		10.33300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.28500		11.28300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.95100		10.95100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.84900		10.84800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.74400		10.74100		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			12.38800		12.40400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.62800		12.62600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.62800		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.68200		12.68000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.68200		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.72500		12.71800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.72500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.54300		12.53200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.13600		12.14500		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.34000		12.34000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.21400		12.21100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.02300		12.02100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.32300		11.32200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.88400		10.83300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.04000		11.03800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.64500		10.64400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.41000		10.37900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.44700		10.44500		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 30/06/2008 jRod			11.26700		11.25500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.69600		11.70100		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			12.25400		12.27300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.06800		12.08000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.45200		12.46400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.78500		12.79600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.48400		12.49100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			232.49800		235.12600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			239.63900		242.34900		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			247.53300		250.33300		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.57000		11.46000		2.33	0.00	0	7,454.00
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			5,569.00000	5,768	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			6,057.00000	6,257	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.44000		11.33000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			38.00000	30	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,485.00000	3,655	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.10000		10.99000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,142.00000	1,080	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,560.00000	2,654	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.46000		10.26000		6.25	7,226,234.40	60	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			1,274.00000	793	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,329.00000	1,935	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			356.00000	180	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,192.00000	4,104	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			156.00000	70	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			4,416.00000	5,417	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			4.00000	1	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			8,672.00000	9,757	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			17.00000	6	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			7,192.00000	8,269	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			60.00000	24	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			5,766.00000	6,817	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			115,114.00000	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			1.00000	0	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			10,186.00000	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			11,727.00000	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/08/2008 Bond Future	8.00	Put			13,293.00000	14,381	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.36000		10.16000		5.00	0.00	0	2,500.00
R157 On 06/11/2008 Bond Future	10.25	Call			1,747.00000	1,209	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			1,266.00000	1,793	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			351.00000	197	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			3,959.00000	4,870	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			30.00000	13	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			7,920.00000	8,967	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.21000		10.01000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			587.00000	392	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			4,667.00000	5,516	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.28000		10.09000		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			23,307.00000	24,904	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.20000		10.01000		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			14,261.00000	15,866	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.10000		9.91100		0.00	261,810,100.00	2,500	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			182.00000	75	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			6,122.00000	7,624	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.05500		12.41300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			191.00000	221	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			2,103.00000	1,949	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.88000		12.14300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			850.00000	876	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,851.00000	1,799	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.56800		11.69100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,658.00000	1,657	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,706.00000	1,699	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.51000		10.31000		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			10,832.00000	11,702	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.40000		10.20000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			24.00000	11	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			6,501.00000	7,339	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.23000		10.03000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			430.00000	283	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			3,778.00000	4,466	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.45000		10.23000		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/08/2008 Bond Future	7.75	Put			14,766.00000	15,938	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.35000		10.13000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			9,285.00000	10,449	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.21000		9.99600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			288.00000	153	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			4,361.00000	5,352	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.42000		10.20000		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			15,635.00000	16,878	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.33000		10.11000		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			9,826.00000	11,064	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.20000		9.98600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			218.00000	103	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			4,525.00000	5,613	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.61000		10.41000		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			9,670.00000	10,418	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.48000		10.28000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			2.00000	1	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			8,869.00000	9,597	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.28000		10.08000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			437.00000	302	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			3,466.00000	4,042	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.40000		10.19000		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			14,036.00000	15,231	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.32000		10.11000		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			9,992.00000	11,185	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.20000		9.99200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			159.00000	70	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			4,574.00000	5,668	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.07000		9.88500		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			17,232.00000	18,439	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.01000		9.82000		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			16,782.00000	18,034	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			9.92100	9.73100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		38.00000	11	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		5,344.00000	6,588	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			245.64000	247.78600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			253.18600	255.39700		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			261.52600	263.81200		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.61090	7.56280		0.00	76,109.00	10	0.00
ZAAD On 15/09/2008 Currency Future			7.73050	7.65130		0.00	3,865,250.00	500	500.00
ZAAD On 12/12/2008 Currency Future			7.81980	7.74260		0.00	0.00	0	640.00
ZAAD On 16/03/2009 Currency Future			7.91020	7.83000		0.00	0.00	0	0.00

Total for Derivatives:							1,008,510,848.50	83,290	183,576.00
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Grand Total:							1,008,510,848.50	83,290	183,576.00
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