

Daily MTM Report

Daily summary for 18/06/2008

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			11.66000	11.59000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.59500	10.46500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.38500	10.27500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.28800	12.25300			0.00	0	0.00
R201 On 21/12/2014 Bond			10.66000	10.53500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.58000	10.45000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.55500	10.42000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.76000	10.63500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.54000	10.41000			0.00	0	0.00
R209 On 31/03/2036 Bond			10.17000	10.06000			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 15/09/2008 Currency Future			8.24520		8.20510		0.00	178,648,748.40	21,667	85,877.00
\$ / R On 12/12/2008 Currency Future			8.44220		8.39840		0.00	337,688.00	40	35,737.00
\$ / R On 16/03/2009 Currency Future			8.63790		8.58970		0.00	17,275.80	2	2.00
£ / R On 15/09/2008 Currency Future			16.04160		15.91680		0.00	8,020,800.00	500	2,210.00
£ / R On 12/12/2008 Currency Future			16.31730		16.19190		0.00	0.00	0	1,676.00
£ / R On 16/03/2009 Currency Future			16.59580		16.46730		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.73250		12.67120		0.00	6,620,900.00	520	16,348.00
€ / R On 12/12/2008 Currency Future			12.97890		12.91600		0.00	648,945.00	50	7,988.00
€ / R On 16/03/2009 Currency Future			13.22950		13.16140		0.00	3,307,375.00	250	10.00
ALBI On 07/08/2008 Index Future			245.39300		246.89100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			181,091.00000	196,070	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			252.92950		254.47450		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			3,690.00000	2,357	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			108,945.00000	123,062	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			261.19500		262.73100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.53000		108.06200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.83200		111.38100		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.48000		115.04900		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			248.14700		249.61150		0.00	0.00	0	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			243,885.00000	258,530	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			255.76850		257.27850		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			668.00000	384	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			167,883.00000	182,699	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			264.18700		265.75100		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			324.66650		323.71250		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			335.12400		334.81900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			345.83300		345.46500		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			12.59800		12.54100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.59600		11.43000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.88100		10.65800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.67100		11.51800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			11.41100		11.23500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			11.29400		11.11000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			11.20000		11.00500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.28800		12.22900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.48100		12.46600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.81700		12.75700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.81700		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.83100		12.76000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.83100		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.78300		12.70600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.78300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.71800		12.64300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.48800		12.43700		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.55600		12.49000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.48400		12.39600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.33600		12.23100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.73000		11.57500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.19800		11.05600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.51000		11.33100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			11.14000		10.93700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.73500		10.58900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.96000		10.75400		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.30100		11.30100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.66800		11.65400		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			12.04000		12.00400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83800		11.80800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.10600		12.07000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.34200		12.30100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.13700		12.10800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			231.56700		233.24600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			238.67900		240.41000		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			246.53600		248.32700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.60000		11.53000		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			5,696.00000	5,823	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			6,184.00000	6,311	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.47000		11.40000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			30.00000	25	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,590.00000	3,699	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.13000		11.06000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,087.00000	1,048	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,604.00000	2,663	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.54000		10.41000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			850.00000	593	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,722.00000	2,166	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			189.00000	112	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,842.00000	4,467	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			72.00000	39	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,148.00000	5,817	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			1.00000	0	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			9,486.00000	10,188	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			5.00000	2	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			7,998.00000	8,696	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			23.00000	11	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,546.00000	7,236	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,297.00000	113,595	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			11,003.00000	11,704	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			12,544.00000	13,246	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			14,110.00000	14,812	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.44000		10.31000		5.00	0.00	0	2,520.00

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			1,310.00000	1,006	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			1,629.00000	2,012	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			218.00000	144	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			4,625.00000	5,239	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			14.00000	8	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			8,704.00000	9,385	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.29000		10.16000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			424.00000	320	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			5,288.00000	5,858	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.34000		10.23000		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			24,487.00000	25,400	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.26000		10.15000		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			15,448.00000	16,365	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.16000		10.05000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			91.00000	52	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			7,219.00000	8,104	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.18400		12.15900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			191.00000	183	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,972.00000	1,978	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.99800		11.97500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			848.00000	841	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,799.00000	1,799	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.67400		11.65500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,641.00000	1,637	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,687.00000	1,684	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.60000		10.47000		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			11,529.00000	12,089	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.49000		10.36000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			11.00000	6	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			7,170.00000	7,715	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.32000		10.19000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			301.00000	224	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			4,317.00000	4,780	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.53000		10.40000		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			15,674.00000	16,360	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.43000		10.30000		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			0.00000	0	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			10,186.00000	10,867	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.29000		10.16000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			173.00000	114	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,110.00000	5,729	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.50000		10.37000		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			16,598.00000	17,324	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.41000		10.28000		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			10,785.00000	11,508	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.28000		10.15000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			119.00000	73	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,350.00000	6,027	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.69000		10.56000		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			10,232.00000	10,715	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.56000		10.43000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			1.00000	0	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			9,416.00000	9,887	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.36000		10.23000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			324.00000	250	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			3,887.00000	4,274	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.48000		10.36000		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			15,005.00000	15,680	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.40000		10.28000		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			10,959.00000	11,633	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.28000		10.16000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			79.00000	47	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,451.00000	6,094	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.12000		10.02000		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			18,117.00000	18,758	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.06000		9.96000		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			17,709.00000	18,357	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.97100		9.87100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			14.00000	7	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			6,261.00000	6,912	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			244.83700		246.28900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			252.35700		253.85400		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			260.66300		262.21400		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.68710		7.64240		0.00	0.00	0	500.00
ZAAD On 12/12/2008 Currency Future			7.77940		7.73380		0.00	2,333,820.00	300	1,190.00
ZAAD On 16/03/2009 Currency Future			7.87200		7.82510		0.00	0.00	0	0.00
Total for Derivatives:								199,935,552.20	23,329	198,784.00
Grand Total:								199,935,552.20	23,329	198,784.00