

Daily MTM Report

Daily summary for 19/06/2008

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			11.59500	11.66000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.54000	10.59500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.34000	10.38500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.29200	12.28800			0.00	0	0.00
R201 On 21/12/2014 Bond			10.60500	10.66000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.53500	10.58000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.50500	10.55500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.71000	10.76000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.49500	10.54000			0.00	0	0.00
R209 On 31/03/2036 Bond			10.12000	10.17000			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			8.13100		8.24520		0.00	115,679,737.00	14,227	92,319.00
\$ / R On 12/12/2008 Currency Future			8.32310		8.44220		0.00	8,323,100.00	1,000	36,464.00
\$ / R On 16/03/2009 Currency Future			8.51410		8.63790		0.00	8,556,670.50	1,005	1,005.00
£ / R On 15/09/2008 Currency Future			15.92250		16.04160		0.00	461,752.50	29	2,235.00
£ / R On 12/12/2008 Currency Future			16.18600		16.31730		0.00	6,636,260.00	410	1,886.00
£ / R On 16/03/2009 Currency Future			16.45000		16.59580		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.53740		12.73250		0.00	0.00	0	16,348.00
€ / R On 12/12/2008 Currency Future			12.77740		12.97890		0.00	8,381,974.40	656	8,644.00
€ / R On 16/03/2009 Currency Future			13.02040		13.22950		0.00	247,387.60	19	29.00
ALBI On 07/08/2008 Index Future			245.92300		245.39300		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			196,070.00000	190,770	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			253.47550		252.92950		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			2,357.00000	2,718	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			123,062.00000	117,963	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			261.77900		261.19500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.73900		107.53000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.04800		110.83200		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.70300		114.48000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			248.67700		248.14700		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			258,530.00000	253,230	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			256.31450		255.76850		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			384.00000	456	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			182,699.00000	177,311	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			264.74950		264.18700		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			324.75550		324.66650		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			335.22500		335.12400		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			345.87300		345.83300		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			12.53300		12.59800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.51100		11.59600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.76500		10.88100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.59900		11.67100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			11.33000		11.41100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			11.22300		11.29400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			11.12600		11.20000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.28800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.48300		12.48100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.74300		12.81700		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			12.74500		12.83100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.74500		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.66700		12.78300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.66700		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.61500		12.71800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.38300		12.48800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.48200		12.55600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.39000		12.48400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.23400		12.33600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.64500		11.73000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.13800		11.19800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.42700		11.51000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			11.05600		11.14000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.68000		10.73500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.88500		10.96000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.29900		11.30100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.66800		11.66800		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			12.05300		12.04000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.85600		11.83800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.14000		12.10600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.39000		12.34200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.17900		12.13700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			232.09700		231.56700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			239.22500		238.67900		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			247.09800		246.53600		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.53000		11.60000		2.33	325,303.86	3	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			5,823.00000	5,696	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			6,311.00000	6,184	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.40000		11.47000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			25.00000	29	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,699.00000	3,589	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.06000		11.13000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,048.00000	1,080	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,663.00000	2,597	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.49000		10.54000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			593.00000	669	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,166.00000	1,973	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			112.00000	131	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,467.00000	4,216	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			39.00000	46	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,817.00000	5,555	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			10,188.00000	9,918	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			2.00000	3	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			8,696.00000	8,428	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			11.00000	14	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,236.00000	6,969	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,595.00000	113,864	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			11,704.00000	11,435	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			13,246.00000	12,976	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			14,812.00000	14,543	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.39000		10.44000		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			1,006.00000	1,109	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			2,012.00000	1,852	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			144.00000	166	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			5,239.00000	4,998	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			8.00000	10	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			9,385.00000	9,123	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.24000		10.29000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			320.00000	354	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			5,858.00000	5,633	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.30000		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	25,069	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.22000		10.26000		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			16,365.00000	16,033	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.12000		10.16000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			52.00000	63	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			8,104.00000	7,780	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.18000		12.18400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			183.00000	179	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,978.00000	1,971	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.97400		11.99800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			841.00000	839	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,799.00000	1,791	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.62900		11.67400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,637.00000	1,635	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,684.00000	1,680	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.55000		10.60000		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			12,089.00000	11,874	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.44000		10.49000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			6.00000	8	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			7,715.00000	7,505	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.27000		10.32000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			224.00000	249	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			4,780.00000	4,598	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.49000		10.53000		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			16,360.00000	16,149	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.39000		10.43000		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		10,867.00000	10,658	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.25000	10.29000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		114.00000	128	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		5,729.00000	5,535	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.46000	10.50000		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		17,324.00000	17,101	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.37000	10.41000		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		11,508.00000	11,287	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.24000	10.28000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		73.00000	84	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		6,027.00000	5,816	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.64000	10.69000		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		10,715.00000	10,530	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.51000	10.56000		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		9,887.00000	9,706	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.31000	10.36000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		250.00000	274	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		4,274.00000	4,121	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.44000	10.48000		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		15,680.00000	15,456	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.36000	10.40000		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		11,633.00000	11,409	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.24000	10.28000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		47.00000	55	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		6,094.00000	5,878	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.08000	10.12000		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		18,758.00000	18,503	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.02000	10.06000		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		18,357.00000	18,099	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.93100	9.97100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		7.00000	9	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			6,912.00000	6,652	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			245.36100		244.83700		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			252.89600		252.35700		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			261.21900		260.66300		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.63320		7.68710		0.00	0.00	0	500.00
ZAAD On 12/12/2008 Currency Future			7.72300		7.77940		0.00	0.00	0	1,190.00
ZAAD On 16/03/2009 Currency Future			7.81180		7.87200		0.00	0.00	0	0.00
Total for Derivatives:								148,612,185.86	17,349	207,869.00
Grand Total:								148,612,185.86	17,349	207,869.00