

# Daily MTM Report

Daily summary for 20/06/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
R153 On 31/08/2010 Bond			11.56500		11.59500			0.00	0	0.00
R157 On 15/09/2015 Bond			10.48500		10.54000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.27500		10.34000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.27000		12.29200			0.00	0	0.00
R201 On 21/12/2014 Bond			10.55500		10.60500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.48500		10.53500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.44500		10.50500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.65500		10.71000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.44000		10.49500			0.00	0	0.00
R209 On 31/03/2036 Bond			10.05500		10.12000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 15/09/2008 Currency Future			8.17810		8.13100		0.00	59,757,376.70	7,307	98,618.00
\$ / R On 12/12/2008 Currency Future			8.37060		8.32310		0.00	8,328,747.00	995	37,459.00
\$ / R On 16/03/2009 Currency Future			8.56380		8.51410		0.00	17,127.60	2	1,005.00
£ / R On 15/09/2008 Currency Future			16.04160		15.92250		0.00	0.00	0	2,235.00
£ / R On 12/12/2008 Currency Future			16.30580		16.18600		0.00	3,261,160.00	200	2,086.00
£ / R On 16/03/2009 Currency Future			16.57410		16.45000		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.72920		12.53740		0.00	470,980.40	37	16,365.00
€ / R On 12/12/2008 Currency Future			12.97030		12.77740		0.00	3,761,387.00	290	8,934.00
€ / R On 16/03/2009 Currency Future			13.21630		13.02040		0.00	5,947,335.00	450	200.00
ALBI On 07/08/2008 Index Future			246.50200		245.92300		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			190,770.00000	184,980	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			254.07250		253.47550		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			2,718.00000	3,171	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			117,963.00000	112,446	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			262.44600		261.77900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.91300		107.73900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.22700		111.04800		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.88700		114.70300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			249.23400		248.67700		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			253,230.00000	247,660	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			256.88800		256.31450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			456.00000	544	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			177,311.00000	171,664	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			265.34100		264.74950		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			325.17250		324.75550		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			336.85000		335.22500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			347.55000		345.87300		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		12.53300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.51300		11.51100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.76600		10.76500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.60000		11.59900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			11.33100		11.33000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			11.22400		11.22300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			11.12800		11.12600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32500		12.32500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.47800		12.48300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.74500		12.74300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.74500		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.74500		12.74500		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			12.66500		12.66700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.66500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.61800		12.61500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.37800		12.38300		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.48200		12.48200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.39100		12.39000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.23500		12.23400		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.64600		11.64500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.07600		11.13800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.42800		11.42700		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			11.05700		11.05600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.61700		10.68000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			10.88600		10.88500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.29700		11.29900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.65800		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			12.03600		12.05300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.84500		11.85600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.12700		12.14000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.37600		12.39000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.16800		12.17900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			232.79600		232.09700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			239.94500		239.22500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			247.84100		247.09800		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.51000		11.53000		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			5,696.00000	5,660	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	6,148	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.38000		11.40000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			29.00000	29	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,589.00000	3,557	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.04000		11.06000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,080.00000	1,087	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,597.00000	2,576	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.44000		10.49000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			669.00000	753	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,973.00000	1,787	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			131.00000	152	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,216.00000	3,968	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			46.00000	54	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,555.00000	5,293	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			9,918.00000	9,648	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			3.00000	3	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			8,428.00000	8,158	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			14.00000	16	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,969.00000	6,702	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,864.00000	114,134	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			11,435.00000	11,165	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			12,976.00000	12,706	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			14,543.00000	14,273	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.34000		10.39000		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			1,109.00000	1,220	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			1,852.00000	1,699	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			166.00000	191	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			4,998.00000	4,758	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			10.00000	12	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			9,123.00000	8,860	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.19000		10.24000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			354.00000	391	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			5,633.00000	5,411	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.24000		10.30000		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			25,069.00000	24,571	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.16000		10.22000		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			16,033.00000	15,532	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.06000		10.12000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			63.00000	84	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			7,780.00000	7,296	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.15300		12.18000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			179.00000	176	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,971.00000	1,954	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.94300		11.97400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			839.00000	839	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,791.00000	1,781	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.59800		11.62900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,635.00000	1,632	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,680.00000	1,675	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.50000		10.55000		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			11,874.00000	11,658	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.39000		10.44000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			8.00000	9	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			7,505.00000	7,295	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.22000		10.27000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			249.00000	276	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			4,598.00000	4,418	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.44000		10.49000		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			16,149.00000	15,886	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.34000		10.39000		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		10,658.00000	10,396	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.20000	10.25000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		128.00000	149	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		5,535.00000	5,295	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.40000	10.46000		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		17,101.00000	16,766	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.31000	10.37000		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		11,287.00000	10,952	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.18000	10.24000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		84.00000	104	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		5,816.00000	5,503	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.59000	10.64000		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		10,530.00000	10,344	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.46000	10.51000		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		9,706.00000	9,525	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.26000	10.31000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		274.00000	300	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		4,121.00000	3,970	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.39000	10.44000		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		15,456.00000	15,174	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.31000	10.36000		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		11,409.00000	11,128	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.19000	10.24000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		55.00000	67	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		5,878.00000	5,609	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.02000	10.08000		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		18,503.00000	18,117	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.96000	10.02000		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		18,099.00000	17,709	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.87100	9.93100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		9.00000	14	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			6,652.00000	6,260	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			245.91400		245.36100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			253.46600		252.89600		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			261.80700		261.21900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.71990		7.63320		0.00	0.00	0	500.00
ZAAD On 12/12/2008 Currency Future			7.80930		7.72300		0.00	0.00	0	1,190.00
ZAAD On 16/03/2009 Currency Future			7.89830		7.81180		0.00	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>81,544,113.70</b>	<b>9,281</b>	<b>215,841.00</b>
<b>Grand Total:</b>								<b>81,544,113.70</b>	<b>9,281</b>	<b>215,841.00</b>