

# Daily MTM Report

Daily summary for 23/06/2008

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			11.67000	11.56500			0.00	0	0.00
R157 On 15/09/2015 Bond			10.62000	10.48500			0.00	0	0.00
R186 On 21/12/2026 Bond			10.41000	10.27500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.29400	12.27000			0.00	0	0.00
R201 On 21/12/2014 Bond			10.69500	10.55500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.62000	10.48500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.58500	10.44500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.79000	10.65500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.57500	10.44000			0.00	0	0.00
R209 On 31/03/2036 Bond			10.19000	10.05500			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			8.23180		8.17810		0.00	54,478,052.40	6,618	95,757.00
\$ / R On 12/12/2008 Currency Future			8.43620		8.37060		0.00	0.00	0	37,459.00
\$ / R On 16/03/2009 Currency Future			8.62440		8.56380		0.00	8,624.40	1	1,006.00
£ / R On 15/09/2008 Currency Future			16.02880		16.04160		0.00	0.00	0	2,235.00
£ / R On 12/12/2008 Currency Future			16.31560		16.30580		0.00	0.00	0	2,086.00
£ / R On 16/03/2009 Currency Future			16.57600		16.57410		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.69410		12.72920		0.00	126,941.00	10	16,375.00
€ / R On 12/12/2008 Currency Future			12.95190		12.97030		0.00	142,470.90	11	8,943.00
€ / R On 16/03/2009 Currency Future			13.18830		13.21630		0.00	0.00	0	200.00
ALBI On 07/08/2008 Index Future			245.16600		246.50200		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			184,980.00000	198,340	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			252.69550		254.07250		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			3,171.00000	2,026	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			112,446.00000	125,071	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			260.94200		262.44600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.50000		107.91300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.80200		111.22700		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.44700		114.88700		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			247.88600		249.23400		0.00	2,478,860.00	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			247,660.00000	261,140	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			255.49900		256.88800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			544.00000	304	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			171,664.00000	185,314	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			263.90500		265.34100		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			326.38300		325.17250		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.58900		336.85000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.32600		347.55000		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		12.57000	12.53300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.61800	11.51300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.82500	10.76600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.71400	11.60000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.44200	11.33100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.32900	11.22400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.26200	11.12800		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		12.46900	12.47800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.76100	12.74500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.76100	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.75000	12.74500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.75000	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.71900	12.66500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.71900	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.66600	12.61800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.43600	12.37800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.51900	12.48200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.45500	12.39100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.32200	12.23500		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.75200	11.64600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.23000	11.07600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.53800	11.42800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.18800	11.05700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.77000	10.61700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		11.01600	10.88600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.29400	11.29700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.64000	11.65800		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			12.01300		12.03600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83900		11.84500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.13300		12.12700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.39500		12.37600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.18900		12.16800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			231.22400		232.79600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			238.32500		239.94500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			246.16500		247.84100		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.63000		11.51000		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			5,660.00000	5,877	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			6,148.00000	6,365	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.54000		11.38000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			29.00000	20	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,557.00000	3,806	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.29000		11.04000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,087.00000	951	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,576.00000	2,792	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.58000		10.44000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			753.00000	477	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,787.00000	2,265	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			152.00000	76	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			3,968.00000	4,645	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			54.00000	23	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,293.00000	6,016	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			9,648.00000	10,402	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			3.00000	1	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			8,158.00000	8,910	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			16.00000	6	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,702.00000	7,445	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,134.00000	113,380	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			11,165.00000	11,919	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			12,706.00000	13,461	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			14,273.00000	15,027	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.50000		10.34000		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			1,220.00000	862	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			1,699.00000	2,183	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			191.00000	110	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			4,758.00000	5,520	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			12.00000	5	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			8,860.00000	9,697	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.38000		10.19000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			391.00000	253	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			5,411.00000	6,254	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.38000		10.24000		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			24,571.00000	25,728	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.31000		10.16000		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			15,532.00000	16,778	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.22000		10.06000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			84.00000	35	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			7,296.00000	8,586	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.18900		12.15300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			176.00000	158	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,954.00000	1,955	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.99400		11.94300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			839.00000	820	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,781.00000	1,777	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.66900		11.59800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,632.00000	1,619	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,675.00000	1,666	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.64000		10.50000		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			11,658.00000	12,261	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.56000		10.39000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			9.00000	4	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			7,295.00000	8,007	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.42000		10.22000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			276.00000	171	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			4,418.00000	5,139	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.58000		10.44000		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			15,886.00000	16,622	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.50000		10.34000		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		10,396.00000	11,231	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.39000	10.20000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		149.00000	77	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		5,295.00000	6,209	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.54000	10.40000		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		16,766.00000	17,546	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.47000	10.31000		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		10,952.00000	11,840	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.36000	10.18000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		104.00000	50	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		5,503.00000	6,445	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.74000	10.59000		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		10,344.00000	10,900	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.63000	10.46000		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		9,525.00000	10,140	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.46000	10.26000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		300.00000	197	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		3,970.00000	4,572	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.53000	10.39000		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		15,174.00000	15,958	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.46000	10.31000		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		11,128.00000	11,967	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.36000	10.19000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		67.00000	30	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		5,609.00000	6,523	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.16000	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	19,012	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.10000	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	18,613	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			10.02000	9.87100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		14.00000	4	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			6,260.00000	7,228	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			244.57900		245.91400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			252.09000		253.46600		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			260.38300		261.80700		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.73570		7.71990		0.00	154,714.00	20	520.00
ZAAD On 12/12/2008 Currency Future			7.83450		7.80930		0.00	4,113,112.50	525	1,715.00
ZAAD On 16/03/2009 Currency Future			7.91790		7.89830		0.00	39,589.50	5	5.00
<b>Total for Derivatives:</b>								<b>61,542,364.70</b>	<b>7,191</b>	<b>213,550.00</b>
<b>Grand Total:</b>								<b>61,542,364.70</b>	<b>7,191</b>	<b>213,550.00</b>