

Daily MTM Report

Daily summary for 25/06/2008

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			11.62000	11.68000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.60000	10.67000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.38000	10.45000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.28100	12.29100			0.00	0	0.00
R201 On 21/12/2014 Bond			10.69500	10.76000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.61000	10.67000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.56500	10.63000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.78500	10.84000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.56000	10.62500			0.00	0	0.00
R209 On 31/03/2036 Bond			10.16000	10.23500			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			8.08290		8.18950		0.00	71,226,514.80	8,812	107,354.00
\$ / R On 12/12/2008 Currency Future			8.27600		8.39100		0.00	18,844,452.00	2,277	39,880.00
\$ / R On 16/03/2009 Currency Future			8.46790		8.58060		0.00	846,790.00	100	1,107.00
£ / R On 15/09/2008 Currency Future			15.81560		16.04190		0.00	0.00	0	2,235.00
£ / R On 12/12/2008 Currency Future			16.08540		16.32650		0.00	0.00	0	2,086.00
£ / R On 16/03/2009 Currency Future			16.35730		16.59290		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.53310		12.72040		0.00	1,378,641.00	110	16,440.00
€ / R On 12/12/2008 Currency Future			12.77620		12.97570		0.00	0.00	0	8,941.00
€ / R On 16/03/2009 Currency Future			13.02180		13.21790		0.00	0.00	0	200.00
ALBI On 07/08/2008 Index Future			245.23300		244.65200		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			203,480.00000	197,670	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			252.67500		252.07450		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			1,643.00000	1,945	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			130,898.00000	125,195	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			261.03300		260.40400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.51300		107.32800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.77600		110.58400		0.00	2,215,520.00	2	8.00
CRD1 On 05/02/2009 Index Future			114.45800		114.26300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			248.00700		247.43800		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			265,620.00000	259,930	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			255.53250		254.94500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			239.00000	291	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			190,789.00000	184,966	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			264.02700		263.42700		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			327.10800		327.10750		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			338.14700		337.90100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.91400		348.65700		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		12.58100	12.58000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.67700	11.69600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.87500	10.85300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.77800	11.79100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.49700	11.51700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.36700	11.39000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.29000	11.30900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.33300	12.32900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.45500	12.46800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.77200	12.77300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.77200	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.77200	12.76400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.77200	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.72100	12.71700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.72100	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.68100	12.65700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.44400	12.44800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.53100	12.52800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.47200	12.47100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.34200	12.34500		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.79700	11.81400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.22100	11.28100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.59400	11.60900		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.22500	11.24300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.75100	10.82000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		11.05900	11.08500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.29300	11.29300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.62900	11.63100		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			11.99700		11.99700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83400		11.83400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.13600		12.13800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.40900		12.41500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.20500		12.21200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			231.30600		230.65400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			238.32500		237.65200		0.00	7,149,750.00	3	12.00
OTH1 On 05/02/2009 Index Future			246.24700		245.55800		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.58000		11.64000		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			5,895.00000	5,786	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			6,383.00000	6,275	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.49000		11.55000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			19.00000	21	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,822.00000	3,727	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.24000		11.30000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			942.00000	968	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,798.00000	2,739	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.56000		10.63000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			398.00000	485	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,454.00000	2,166	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			57.00000	74	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,894.00000	4,536	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			17.00000	22	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			6,277.00000	5,908	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			10,670.00000	10,295	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			1.00000	1	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			9,177.00000	8,803	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4.00000	5	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,711.00000	7,338	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,113.00000	113,488	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			12,187.00000	11,812	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			13,728.00000	13,353	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			15,294.00000	14,919	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.48000		10.55000		5.00	0.00	0	2,550.00

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			766.00000	890	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			2,350.00000	2,107	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			91.00000	114	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			5,763.00000	5,419	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			4.00000	5	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			9,958.00000	9,592	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.36000		10.43000		0.00	601,136,250.00	5,000	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			223.00000	260	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6,481.00000	6,159	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.35000		10.42000		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			26,055.00000	25,482	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.28000		10.35000		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			17,106.00000	16,531	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.19000		10.26000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			28.00000	40	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			8,909.00000	8,342	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.17500		12.18800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			153.00000	149	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,949.00000	1,939	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.96700		11.99200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			816.00000	814	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,772.00000	1,763	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.63300		11.67300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,615.00000	1,613	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,663.00000	1,658	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.64000		10.71000		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			12,561.00000	12,261	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.56000		10.63000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			3.00000	4	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			8,298.00000	8,006	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.42000		10.49000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			143.00000	168	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			5,398.00000	5,136	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.57000		10.63000		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			16,883.00000	16,569	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.49000		10.55000		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
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			11,490.00000	11,179	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.38000		10.44000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			64.00000	78	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			6,453.00000	6,159	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.53000		10.59000		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			17,822.00000	17,491	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.46000		10.52000		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			12,114.00000	11,784	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.35000		10.41000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			40.00000	51	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			6,709.00000	6,391	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.74000		10.79000		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			11,085.00000	10,900	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.63000		10.68000		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			10,319.00000	10,140	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.46000		10.51000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			176.00000	194	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,727.00000	4,569	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.52000		10.58000		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			16,236.00000	15,903	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.45000		10.51000		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			12,244.00000	11,912	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.35000		10.41000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			24.00000	31	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			6,794.00000	6,469	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.13000		10.20000		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			19,264.00000	18,822	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.07000		10.14000		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			18,868.00000	18,421	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.99800		10.06000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3.00000	5	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			7,485.00000	7,086	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			244.69600		244.13200		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			252.12100		251.53900		0.00	252,121,000.00	100	400.00
TRT1 On 05/02/2009 Index Future			260.50200		259.90700		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.63740		7.75680		0.00	0.00	0	540.00
ZAAD On 12/12/2008 Currency Future			7.72830		7.85410		0.00	2,009,358.00	260	1,975.00
ZAAD On 16/03/2009 Currency Future			7.81860		7.94080		0.00	0.00	0	5.00
Total for Derivatives:								956,928,275.80	16,664	230,542.00

Grand Total: 956,928,275.80 16,664 230,542.00