

Daily MTM Report

Daily summary for 30/06/2008

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			11.75000		11.69500			0.00	0	0.00
R157 On 15/09/2015 Bond			10.71500		10.64000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.48000		10.41000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.38300		12.34000			0.00	0	0.00
R201 On 21/12/2014 Bond			10.81000		10.72500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.71500		10.64500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.67500		10.60000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.91500		10.82000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.67500		10.60000			0.00	0	0.00
R209 On 31/03/2036 Bond			10.24500		10.18000			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			7.99040		8.08130		0.00	497,202,640.00	62,225	127,456.00
\$ / R On 12/12/2008 Currency Future			8.18660		8.27970		0.00	6,958,610.00	850	44,384.00
\$ / R On 16/03/2009 Currency Future			8.38570		8.47840		0.00	419,285.00	50	1,272.00
£ / R On 15/09/2008 Currency Future			15.80930		16.00750		0.00	0.00	0	2,005.00
£ / R On 12/12/2008 Currency Future			16.08470		16.28750		0.00	6,433,880.00	400	1,909.00
£ / R On 16/03/2009 Currency Future			16.36370		16.56840		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.54040		12.67820		0.00	313,510.00	25	16,095.00
€ / R On 12/12/2008 Currency Future			12.78820		12.92970		0.00	6,394,100.00	500	8,718.00
€ / R On 16/03/2009 Currency Future			13.03920		13.18190		0.00	0.00	0	200.00
ALBI On 07/08/2008 Index Future			244.10900		244.23400		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			207,660.00000	208,910	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			251.51700		251.64600		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			1,353.00000	1,220	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			134,893.00000	136,050	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			259.91800		260.15300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.04100		107.13100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.29000		110.38200		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			113.95300		114.05000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			246.91300		247.01500		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			269,850.00000	270,870	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			254.40700		254.51100		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			183.00000	159	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			195,073.00000	196,089	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			262.85850		262.96800		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			309.76800		329.07700		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			344.14200		341.96800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			355.20600		352.94700		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		12.66700	12.65400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.82200	11.75700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.99000	10.95700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.92200	11.86800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.63900	11.55900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.52700	11.45100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.44200	11.37700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.37500	12.37100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.54000	12.56000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.89800	12.88600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.89800	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.89500	12.88400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.89500	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.80700	12.76200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.80700	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.75400	12.75000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.55400	12.52800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.63600	12.62100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.58100	12.56300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.45100	12.43300		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.93900	11.90200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.37300	11.26300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.73900	11.69500		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.38100	11.30900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.87100	10.78900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		11.22300	11.14000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.29381	11.29400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.61600	11.62700		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			11.98100		11.99700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			12.37600		11.83600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.13800		12.14000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.41800		12.41300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.70100		12.20800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			230.01300		230.25900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			236.99400		237.24700		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			244.86700		245.13000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.72000		11.70000		2.33	648,544.56	6	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			6,004.00000	6,040	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			6,492.00000	6,528	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.66000		11.61000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			15.00000	13	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,915.00000	3,993	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.41000		11.36000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			904.00000	870	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,844.00000	2,881	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.68000		10.65000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			343.00000	281	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,506.00000	2,604	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			43.00000	30	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,987.00000	5,134	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			11.00000	7	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			6,379.00000	6,535	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			10,777.00000	10,937	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			0.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			9,284.00000	9,444	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			2.00000	1	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,817.00000	7,975	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,006.00000	112,846	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			12,294.00000	12,454	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			13,835.00000	13,995	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			15,401.00000	15,561	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.62000		10.57000		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		717.00000	623	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		2,406.00000	2,573	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		80.00000	63	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		5,857.00000	6,101	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		3.00000	2	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		10,062.00000	10,322	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.49000	10.45000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call		208.00000	184	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		6,568.00000	6,748	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.45000	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	26,300	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.39000	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	17,433	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.30000	10.26000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		27.00000	20	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		8,907.00000	9,230	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.30900	12.24900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		133.00000	114	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,961.00000	1,973	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.12200	12.04000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		797.00000	775	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,768.00000	1,769	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.77200	11.71000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,604.00000	1,591	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,653.00000	1,643	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.78000	10.74000		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		12,689.00000	12,859	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.70000	10.66000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		2.00000	2	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		8,423.00000	8,589	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.57000	10.52000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		129.00000	111	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		5,507.00000	5,692	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.68000	10.65000		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		16,987.00000	17,143	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.61000	10.57000		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		11,593.00000	11,799	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.49000	10.46000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		58.00000	50	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		6,549.00000	6,694	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.64000	10.61000		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		17,932.00000	18,097	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.57000	10.54000		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		12,224.00000	12,388	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.47000	10.43000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		35.00000	29	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		6,813.00000	7,024	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.87000	10.84000		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		11,269.00000	11,379	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.77000	10.73000		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		10,499.00000	10,642	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.61000	10.56000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		154.00000	135	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		4,880.00000	5,035	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.64000	10.61000		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		16,402.00000	16,567	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.58000	10.54000		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		12,409.00000	12,629	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.48000	10.44000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		20.00000	15	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		6,955.00000	7,171	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.21000	10.18000		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		19,138.00000	19,327	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.16000	10.12000		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		18,741.00000	18,995	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			10.08000	10.04000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		3.00000	2	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			7,356.00000	7,612	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			243.60900		243.71400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			251.00200		251.11000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			259.34000		259.45400		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.59620		7.69770		0.00	151,924.00	20	585.00
ZAAD On 12/12/2008 Currency Future			7.69000		7.79240		0.00	0.00	0	1,975.00
ZAAD On 16/03/2009 Currency Future			7.78440		7.88540		0.00	0.00	0	5.00
Total for Derivatives:								518,522,493.56	64,076	254,383.00
Grand Total:								518,522,493.56	64,076	254,383.00