

Daily MTM Report

Daily summary for 17/06/2008

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			11.59000		11.52000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.46500		10.31000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.27500		10.12500			0.00	0	0.00
R196 On 28/02/2009 Bond			12.25300		12.16700			0.00	0	0.00
R201 On 21/12/2014 Bond			10.53500		10.37000			0.00	0	0.00
R203 On 15/09/2017 Bond			10.45000		10.28500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.42000		10.25000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.63500		10.47500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.41000		10.24000			0.00	0	0.00
R209 On 31/03/2036 Bond			10.06000		9.92000			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			8.20510		8.33320		0.00	186,739,870.90	22,759	66,866.00
\$ / R On 12/12/2008 Currency Future			8.39840		8.52860		0.00	13,219,081.60	1,574	35,737.00
\$ / R On 16/03/2009 Currency Future			8.58970		8.72340		0.00	0.00	0	0.00
£ / R On 15/09/2008 Currency Future			15.91680		16.10540		0.00	13,895,366.40	873	1,710.00
£ / R On 12/12/2008 Currency Future			16.19190		16.37170		0.00	0.00	0	1,676.00
£ / R On 16/03/2009 Currency Future			16.46730		16.64190		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.67120		12.72920		0.00	126,712.00	10	15,858.00
€ / R On 12/12/2008 Currency Future			12.91600		12.97340		0.00	35,389,840.00	2,740	7,938.00
€ / R On 16/03/2009 Currency Future			13.16140		13.21800		0.00	0.00	0	10.00
ALBI On 07/08/2008 Index Future			246.89100		246.22100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1.00000	1	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			187,791.00000	181,091	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			254.47450		253.78450		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			3,229.00000	3,690	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			115,384.00000	108,945	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			262.73100		264.19900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			108.06200		107.81200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			111.38100		111.12400		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			115.04900		114.78400		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			249.61150		248.95700		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			250,430.00000	243,885	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			257.27850		256.60450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			582.00000	668	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			174,537.00000	167,883	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			265.75100		265.05750		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			323.71250		323.91150		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			334.81900		334.14800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			345.46500		344.66400		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		12.54100	12.40500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.43000	11.17700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.65800	10.33400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.51800	11.28500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.23500	10.95100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.11000	10.84900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.00500	10.74400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.22900	12.57500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.46600	12.38800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.75700	12.62800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.75700	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.76000	12.68200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.76000	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.70600	12.72500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.70600	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.64300	12.54300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.43700	12.13600		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.49000	12.34000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.39600	12.21400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.23100	12.02300		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.57500	11.32300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.05600	10.88400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.33100	11.04000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.93700	10.64500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.58900	10.41000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		10.75400	10.44700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.30100	11.26700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod		11.65400	11.69600		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			12.00400		12.25400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.80800		12.06800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.07000		12.45200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.30100		12.78500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.10800		12.48400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			233.24600		232.49800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			240.41000		239.63900		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			248.32700		247.53300		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.53000		11.57000		2.33	650,607.72	6	7,454.00
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			5,768.00000	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			6,257.00000	6,184	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.40000		11.44000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			30.00000	30	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,655.00000	3,590	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.06000		11.10000		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			2,654.00000	2,604	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.41000		10.46000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			793.00000	850	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			1,935.00000	1,722	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			180.00000	189	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,104.00000	3,842	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			70.00000	72	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,417.00000	5,148	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			1.00000	1	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			9,757.00000	9,486	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			6.00000	5	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			8,269.00000	7,998	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			24.00000	23	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			6,817.00000	6,546	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			114,026.00000	114,297	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			11,273.00000	11,003	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			12,815.00000	12,544	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			14,381.00000	14,110	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.31000		10.36000		5.00	2,349,559.80	20	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		1,209.00000	1,310	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		1,793.00000	1,629	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		197.00000	218	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		4,870.00000	4,625	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		13.00000	14	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		8,967.00000	8,704	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.16000	10.21000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		392.00000	424	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		5,516.00000	5,288	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.23000	10.28000		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		24,904.00000	24,487	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.15000	10.20000		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		15,866.00000	15,448	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.05000	10.10000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		75.00000	91	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		7,624.00000	7,219	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.15900	12.05500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		221.00000	191	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,949.00000	1,972	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.97500	11.88000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		876.00000	848	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,799.00000	1,799	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.65500	11.56800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,657.00000	1,641	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,699.00000	1,687	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.47000	10.51000		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		11,702.00000	11,529	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.36000	10.40000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		11.00000	11	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		7,339.00000	7,170	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.19000	10.23000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		283.00000	301	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		4,466.00000	4,317	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.40000	10.45000		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		15,938.00000	15,674	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.30000	10.35000		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			10,449.00000	10,186	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.16000		10.21000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			153.00000	173	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			5,352.00000	5,110	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.37000		10.42000		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			16,878.00000	16,598	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.28000		10.33000		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			11,064.00000	10,785	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.15000		10.20000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			103.00000	119	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			5,613.00000	5,350	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.56000		10.61000		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			10,418.00000	10,232	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.43000		10.48000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			1.00000	1	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			9,597.00000	9,416	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.23000		10.28000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			302.00000	324	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,042.00000	3,887	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.36000		10.40000		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			15,231.00000	15,005	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.28000		10.32000		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			11,185.00000	10,959	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.16000		10.20000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			70.00000	79	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			5,668.00000	5,451	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.02000		10.07000		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			18,439.00000	18,117	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.96000		10.01000		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			18,034.00000	17,709	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.87100		9.92100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			11.00000	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			6,588.00000	6,261	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			246.28900		245.64000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			253.85400		253.18600		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			262.21400		261.52600		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.64240		7.73050		0.00	0.00	0	500.00
ZAAD On 12/12/2008 Currency Future			7.73380		7.81980		0.00	4,253,590.00	550	1,190.00
ZAAD On 16/03/2009 Currency Future			7.82510		7.91020		0.00	0.00	0	0.00
Total for Derivatives:								256,624,628.42	28,532	178,731.00
Grand Total:								256,624,628.42	28,532	178,731.00