

# Daily MTM Report

Daily summary for 24/06/2008

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			11.68000		11.67000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.67000		10.62000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.45000		10.41000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.29100		12.29400			0.00	0	0.00
R201 On 21/12/2014 Bond			10.76000		10.69500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.67000		10.62000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.63000		10.58500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.84000		10.79000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.62500		10.57500			0.00	0	0.00
R209 On 31/03/2036 Bond			10.23500		10.19000			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			8.18950		8.23180		0.00	65,229,367.50	7,965	101,985.00
\$ / R On 12/12/2008 Currency Future			8.39100		8.43620		0.00	2,215,224.00	264	37,723.00
\$ / R On 16/03/2009 Currency Future			8.58060		8.62440		0.00	8,580.60	1	1,007.00
£ / R On 15/09/2008 Currency Future			16.04190		16.02880		0.00	0.00	0	2,235.00
£ / R On 12/12/2008 Currency Future			16.32650		16.31560		0.00	0.00	0	2,086.00
£ / R On 16/03/2009 Currency Future			16.59290		16.57600		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.72040		12.69410		0.00	572,418.00	45	16,420.00
€ / R On 12/12/2008 Currency Future			12.97570		12.95190		0.00	25,951.40	2	8,941.00
€ / R On 16/03/2009 Currency Future			13.21790		13.18830		0.00	0.00	0	200.00
ALBI On 07/08/2008 Index Future			244.65200		245.16600		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			198,340.00000	203,480	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			252.07450		252.69550		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			2,026.00000	1,643	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			125,071.00000	130,898	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			260.40400		260.94200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.32800		107.50000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.58400		110.80200		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.26300		114.44700		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			247.43800		247.88600		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			261,140.00000	265,620	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			254.94500		255.49900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			304.00000	239	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			185,314.00000	190,789	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			263.42700		263.90500		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			327.10750		326.38300		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			337.90100		337.58900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			348.65700		348.32600		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			12.58000		12.57000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.69600		11.61800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.85300		10.82500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.79100		11.71400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			11.51700		11.44200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			11.39000		11.32900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			11.30900		11.26200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.32900		12.32500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.46800		12.46900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.77300		12.76100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.77300		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.76400		12.75000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.76400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.71700		12.71900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.71700		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.65700		12.66600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.44800		12.43600		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.52800		12.51900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.47100		12.45500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.34500		12.32200		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.81400		11.75200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.28100		11.23000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.60900		11.53800		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			11.24300		11.18800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.82000		10.77000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			11.08500		11.01600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.29300		11.29400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.63100		11.64000		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		12.01300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83400		11.83900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.13800		12.13300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.41500		12.39500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.21200		12.18900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			230.65400		231.22400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			237.65200		238.32500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			245.55800		246.16500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.64000		11.63000		2.33	432,941.44	4	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			5,877.00000	5,895	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			6,365.00000	6,383	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.55000		11.54000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			20.00000	19	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,806.00000	3,822	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.30000		11.29000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			951.00000	942	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,792.00000	2,798	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.63000		10.58000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			477.00000	398	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,265.00000	2,454	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			76.00000	57	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,645.00000	4,894	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			23.00000	17	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			6,016.00000	6,277	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			10,402.00000	10,670	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			8,910.00000	9,177	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			6.00000	4	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,445.00000	7,711	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,380.00000	113,113	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			11,919.00000	12,187	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			13,461.00000	13,728	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			15,027.00000	15,294	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.55000		10.50000		5.00	3,486,399.60	30	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		862.00000	766	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		2,183.00000	2,350	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call		110.00000	91	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		5,520.00000	5,763	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		5.00000	4	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		9,697.00000	9,958	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.43000	10.38000		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		253.00000	223	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		6,254.00000	6,481	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.42000	10.38000		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		25,728.00000	26,055	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.35000	10.31000		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		16,778.00000	17,106	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.26000	10.22000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call		35.00000	28	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		8,586.00000	8,909	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.18800	12.18900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		158.00000	153	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,955.00000	1,949	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.99200	11.99400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		820.00000	816	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,777.00000	1,772	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.67300	11.66900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,619.00000	1,615	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,666.00000	1,663	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.71000	10.64000		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		12,261.00000	12,561	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.63000	10.56000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		4.00000	3	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		8,007.00000	8,298	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.49000	10.42000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		171.00000	143	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		5,139.00000	5,398	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.63000	10.58000		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		16,622.00000	16,883	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.55000	10.50000		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			11,231.00000	11,490	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.44000		10.39000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			77.00000	64	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			6,209.00000	6,453	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.59000		10.54000		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			17,546.00000	17,822	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.52000		10.47000		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			11,840.00000	12,114	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.41000		10.36000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			50.00000	40	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			6,445.00000	6,709	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.79000		10.74000		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			10,900.00000	11,085	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.68000		10.63000		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			10,140.00000	10,319	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.51000		10.46000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			197.00000	176	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,572.00000	4,727	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.58000		10.53000		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			15,958.00000	16,236	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.51000		10.46000		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			11,967.00000	12,244	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.41000		10.36000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			30.00000	24	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			6,523.00000	6,794	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.20000		10.16000		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			19,012.00000	19,264	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.14000		10.10000		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			18,613.00000	18,868	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			10.06000		10.02000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4.00000	3	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			7,228.00000	7,485	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			244.13200		244.57900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			251.53900		252.09000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			259.90700		260.38300		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.75680		7.73570		0.00	155,136.00	20	540.00
ZAAD On 12/12/2008 Currency Future			7.85410		7.83450		0.00	0.00	0	1,715.00
ZAAD On 16/03/2009 Currency Future			7.94080		7.91790		0.00	0.00	0	5.00
<b>Total for Derivatives:</b>								<b>72,126,018.54</b>	<b>8,331</b>	<b>220,136.00</b>
<b>Grand Total:</b>								<b>72,126,018.54</b>	<b>8,331</b>	<b>220,136.00</b>