

Daily MTM Report

Daily summary for 26/06/2008

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			11.69500	11.62000			0.00	0	0.00
R157 On 15/09/2015 Bond			10.64000	10.60000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.41000	10.38000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.35600	12.28100			0.00	0	0.00
R201 On 21/12/2014 Bond			10.72500	10.69500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.64500	10.61000			0.00	0	0.00
R204 On 21/12/2018 Bond			10.60000	10.56500			0.00	0	0.00
R206 On 15/01/2014 Bond			10.82000	10.78500			0.00	0	0.00
R207 On 15/01/2020 Bond			10.60000	10.56000			0.00	0	0.00
R209 On 31/03/2036 Bond			10.18000	10.16000			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			8.06100		8.08290		0.00	30,639,861.00	3,801	105,512.00
\$ / R On 12/12/2008 Currency Future			8.25750		8.27600		0.00	148,164,322.50	17,943	44,334.00
\$ / R On 16/03/2009 Currency Future			8.45480		8.46790		0.00	0.00	0	1,107.00
£ / R On 15/09/2008 Currency Future			15.93580		15.81560		0.00	3,681,169.80	231	2,005.00
£ / R On 12/12/2008 Currency Future			16.21290		16.08540		0.00	3,242,580.00	200	1,886.00
£ / R On 16/03/2009 Currency Future			16.49480		16.35730		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.64270		12.53310		0.00	16,561,937.00	1,310	16,050.00
€ / R On 12/12/2008 Currency Future			12.89160		12.77620		0.00	3,222,900.00	250	8,691.00
€ / R On 16/03/2009 Currency Future			13.14380		13.02180		0.00	0.00	0	200.00
ALBI On 07/08/2008 Index Future			244.76400		245.23300		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			197,670.00000	202,360	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			252.19100		252.67500		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			1,945.00000	1,643	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			125,195.00000	129,733	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			260.68100		261.03300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.32300		107.51300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.58000		110.77600		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.25500		114.45800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			247.53900		248.00700		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			259,930.00000	264,610	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			255.05100		255.53250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			291.00000	234	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			184,966.00000	189,724	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			263.52700		264.02700		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			327.79200		327.10800		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			339.64700		338.14700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			350.55600		348.91400		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		12.65400	12.58100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		11.75500	11.67700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		10.95600	10.87500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		11.86600	11.77800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		11.55700	11.49700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		11.45000	11.36700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		11.37700	11.29000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.37100	12.33300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.56200	12.45500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.88700	12.77200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.88700	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.88200	12.77200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.88200	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.76300	12.72100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.76300	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.75000	12.68100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		12.53100	12.44400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.62100	12.53100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		12.56300	12.47200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		12.43200	12.34200		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.90000	11.79700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		11.26200	11.22100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		11.69400	11.59400		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		11.30800	11.22500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		10.78700	10.75100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		11.13900	11.05900		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		11.63500	11.62900		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			12.01500		11.99700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.84800		11.83400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.15000		12.13600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.41900		12.40900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.20900		12.20500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			230.82600		231.30600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			237.83100		238.32500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			245.73500		246.24700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.66000		11.58000		2.33	23,695,620.42	219	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			5,786.00000	5,931	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			6,275.00000	6,420	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.57000		11.49000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			21.00000	17	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,727.00000	3,852	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.32000		11.24000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			968.00000	926	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,739.00000	2,810	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.60000		10.56000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			485.00000	417	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,166.00000	2,312	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			74.00000	59	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,536.00000	4,735	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			22.00000	17	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			5,908.00000	6,117	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			10,295.00000	10,509	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			8,803.00000	9,017	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			5.00000	4	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,338.00000	7,550	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,488.00000	113,273	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			11,812.00000	12,026	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			13,353.00000	13,568	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			14,919.00000	15,134	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.52000		10.48000		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			890.00000	810	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			2,107.00000	2,236	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			114.00000	97	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			5,419.00000	5,613	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			9,592.00000	9,801	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.40000		10.36000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			260.00000	236	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6,159.00000	6,339	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			10.38000		10.35000		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			25,482.00000	25,728	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			10.31000		10.28000		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			16,531.00000	16,778	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			10.22000		10.19000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			40.00000	34	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			8,342.00000	8,584	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.26900		12.17500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			149.00000	136	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,939.00000	1,974	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.06200		11.96700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			814.00000	799	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,763.00000	1,776	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.72700		11.63300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,613.00000	1,607	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,658.00000	1,657	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.68000		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	12,432	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.60000		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			8,006.00000	8,173	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.46000		10.42000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			168.00000	151	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			5,136.00000	5,284	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.61000		10.57000		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			16,569.00000	16,779	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.53000		10.49000		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			11,179.00000	11,386	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.42000		10.38000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			78.00000	67	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			6,159.00000	6,353	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.56000		10.53000		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			17,491.00000	17,657	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.49000		10.46000		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			11,784.00000	11,950	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.38000		10.35000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			51.00000	44	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			6,391.00000	6,549	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.78000		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	11,048	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.67000		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	10,283	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.50000		10.46000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			194.00000	177	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			4,569.00000	4,693	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.56000		10.52000		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			15,903.00000	16,125	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.49000		10.45000		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			11,912.00000	12,133	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.39000		10.35000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			31.00000	25	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			6,469.00000	6,685	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.15000		10.13000		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			18,822.00000	18,949	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.09000		10.07000		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			18,421.00000	18,550	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			10.01000		9.99800		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			5.00000	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			7,086.00000	7,163	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			244.23300		244.69600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			251.64400		252.12100		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			260.00700		260.50200		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.64070		7.63740		0.00	0.00	0	540.00
ZAAD On 12/12/2008 Currency Future			7.73370		7.72830		0.00	0.00	0	1,975.00
ZAAD On 16/03/2009 Currency Future			7.82690		7.81860		0.00	0.00	0	5.00
Total for Derivatives:								229,208,390.72	23,954	232,084.00
Grand Total:								229,208,390.72	23,954	232,084.00