

Daily MTM Report

Daily summary for 27/06/2008

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		11.69500			0.00	0	0.00
R157 On 15/09/2015 Bond			10.64000		10.64000			0.00	0	0.00
R186 On 21/12/2026 Bond			10.41000		10.41000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.34000		12.35600			0.00	0	0.00
R201 On 21/12/2014 Bond			10.72500		10.72500			0.00	0	0.00
R203 On 15/09/2017 Bond			10.64500		10.64500			0.00	0	0.00
R204 On 21/12/2018 Bond			10.60000		10.60000			0.00	0	0.00
R206 On 15/01/2014 Bond			10.82000		10.82000			0.00	0	0.00
R207 On 15/01/2020 Bond			10.60000		10.60000			0.00	0	0.00
R209 On 31/03/2036 Bond			10.18000		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			8.08130		8.06100		0.00	1,535,447.00	190	105,462.00
\$ / R On 12/12/2008 Currency Future			8.27970		8.25750		0.00	0.00	0	44,334.00
\$ / R On 16/03/2009 Currency Future			8.47840		8.45480		0.00	975,016.00	115	1,222.00
£ / R On 15/09/2008 Currency Future			16.00750		15.93580		0.00	0.00	0	2,005.00
£ / R On 12/12/2008 Currency Future			16.28750		16.21290		0.00	0.00	0	1,886.00
£ / R On 16/03/2009 Currency Future			16.56840		16.49480		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.67820		12.64270		0.00	253,564.00	20	16,070.00
€ / R On 12/12/2008 Currency Future			12.92970		12.89160		0.00	0.00	0	8,691.00
€ / R On 16/03/2009 Currency Future			13.18190		13.14380		0.00	0.00	0	200.00
ALBI On 07/08/2008 Index Future			244.23400		244.76400		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			202,360.00000	207,660	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			251.64600		252.19100		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			1,643.00000	1,353	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			129,733.00000	134,893	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			260.15300		260.68100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			107.13100		107.32300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			110.38200		110.58000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			114.05000		114.25500		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			247.01500		247.53900		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			264,610.00000	269,850	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			254.51100		255.05100		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			234.00000	183	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			189,724.00000	195,073	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			262.96800		263.52700		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			329.07700		327.79200		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			341.96800		339.64700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			352.94700		350.55600		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		12.65400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			11.75700		11.75500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			10.95700		10.95600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			11.86800		11.86600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			11.55900		11.55700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			11.45100		11.45000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			11.37700		11.37700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.37100		12.37100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.56000		12.56200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.88600		12.88700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.88600		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.88400		12.88200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.88400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.76200		12.76300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.76200		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.75000		12.75000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			12.52800		12.53100		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.62100		12.62100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			12.56300		12.56300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			12.43300		12.43200		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.90200		11.90000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.26300		11.26200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			11.69500		11.69400		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			11.30900		11.30800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.78900		10.78700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			11.14000		11.13900		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.29400		11.29300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.62700		11.63500		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		12.01500		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83600		11.84800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.14000		12.15000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.41300		12.41900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.20800		12.20900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			230.25900		230.82600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			237.24700		237.83100		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			245.13000		245.73500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.70000		11.66000		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			5,931.00000	6,004	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			6,420.00000	6,492	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.61000		11.57000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			17.00000	15	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,852.00000	3,915	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.36000		11.32000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			926.00000	904	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,810.00000	2,844	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.65000		10.60000		6.25	0.00	0	6,773.00
R157 On 07/08/2008 Bond Future	10.25	Call			417.00000	343	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			2,312.00000	2,506	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	9.75	Call			59.00000	43	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			4,735.00000	4,987	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			17.00000	11	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			6,117.00000	6,379	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			10,509.00000	10,777	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			1.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			9,017.00000	9,284	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4.00000	2	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			7,550.00000	7,817	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			113,273.00000	113,006	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			12,026.00000	12,294	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			13,568.00000	13,835	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			15,134.00000	15,401	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			10.57000		10.52000		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			810.00000	717	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			2,236.00000	2,406	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Call			97.00000	80	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			5,613.00000	5,857	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			4.00000	3	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			9,801.00000	10,062	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			10.45000		10.40000		0.00	0.00	0	5,000.00
R157 On 05/02/2009 Bond Future	9.25	Call			236.00000	208	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			6,339.00000	6,568	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			34.00000	27	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			8,584.00000	8,907	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.24900		12.26900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			136.00000	133	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,974.00000	1,961	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			12.04000		12.06200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			799.00000	797	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,776.00000	1,768	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.71000		11.72700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,607.00000	1,604	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,657.00000	1,653	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.74000		10.68000		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			12,432.00000	12,689	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.66000		10.60000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			3.00000	2	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			8,173.00000	8,423	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			10.52000		10.46000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			151.00000	129	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			5,284.00000	5,507	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.65000		10.61000		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			16,779.00000	16,987	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			10.57000		10.53000		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		11,386.00000	11,593	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			10.46000	10.42000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		67.00000	58	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		6,353.00000	6,549	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			10.61000	10.56000		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		17,657.00000	17,932	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			10.54000	10.49000		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		11,950.00000	12,224	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			10.43000	10.38000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		44.00000	35	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		6,549.00000	6,813	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.84000	10.78000		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		11,048.00000	11,269	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.73000	10.67000		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		10,283.00000	10,499	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			10.56000	10.50000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		177.00000	154	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		4,693.00000	4,880	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			10.61000	10.56000		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		16,125.00000	16,402	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			10.54000	10.49000		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		12,133.00000	12,409	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			10.44000	10.39000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		25.00000	20	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		6,685.00000	6,955	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			10.18000	10.15000		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		18,949.00000	19,138	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			10.12000	10.09000		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		18,550.00000	18,741	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			10.04000	10.01000		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			7,163.00000	7,356	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			243.71400		244.23300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			251.11000		251.64400		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			259.45400		260.00700		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			7.69770		7.64070		0.00	192,442.50	25	565.00
ZAAD On 12/12/2008 Currency Future			7.79240		7.73370		0.00	4,091,010.00	525	1,975.00
ZAAD On 16/03/2009 Currency Future			7.88540		7.82690		0.00	0.00	0	5.00
Total for Derivatives:								7,047,479.50	875	232,194.00
Grand Total:								7,047,479.50	875	232,194.00