

Daily MTM Report

Daily summary for 22/05/2008

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			10.73500		10.63000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.65000		9.57000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.43000		9.36500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.92400		11.88200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.72500		9.64500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.61000		9.53500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.57500		9.50000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.77500		9.69500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.55000		9.48000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.22500		9.17500			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 13/06/2008 Currency Future			7.71310		7.70270		0.00	164,026,784.60	21,266	67,302.00
\$ / R On 15/09/2008 Currency Future			7.90030		7.88890		0.00	9,164,348.00	1,160	65,248.00
\$ / R On 12/12/2008 Currency Future			8.09270		8.08020		0.00	0.00	0	8,785.00
£ / R On 13/06/2008 Currency Future			15.26260		15.10610		0.00	2,152,026.60	141	6,365.00
£ / R On 15/09/2008 Currency Future			15.51350		15.34980		0.00	0.00	0	802.00
£ / R On 12/12/2008 Currency Future			15.77720		15.61020		0.00	157,772.00	10	489.00
€ / R On 13/06/2008 Currency Future			12.11090		12.13250		0.00	399,659.70	33	15,308.00
€ / R On 15/09/2008 Currency Future			12.34170		12.36080		0.00	1,727,838.00	140	9,337.00
€ / R On 12/12/2008 Currency Future			12.58320		12.59860		0.00	0.00	0	4,955.00
ALBI On 07/08/2008 Index Future			256.89900		257.83800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			3,492.00000	2,440	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			75,112.00000	83,450	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			264.43300		265.40000		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			38,029.00000	33,058	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			34,029.00000	38,728	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			273.40300		274.34000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			111.29600		111.65400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.56000		114.92900		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			117.93600		118.31600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			259.27350		260.20850		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			273.00000	164	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			138,188.00000	147,429	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			266.87700		267.84000		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			13,889.00000	11,490	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			75,489.00000	82,720	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			274.74350		275.73400		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.35500		321.39800		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			331.50800		331.67000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.81400		341.91500		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			11.99500		11.90000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.64600		10.53500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.91300		9.77300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.79700		10.68700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.40300		10.28500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.30700		10.20300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.19900		10.09600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07200		12.05400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.42600		12.35700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.46200		12.38100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.46200		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.40200		12.31900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.40200		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.19000		12.05900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.19000		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.83500		11.66500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.50000		11.35400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.90000		11.78500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.68900		11.57000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.44900		11.32300		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.82300		10.70000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.02000		9.92400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.48500		10.35200		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.08300		9.96400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.64800		9.56600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.83700		9.72900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.00500		11.00700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.35800		11.36100		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 31/07/2008 jRod			11.76300		11.76200		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.58300		11.58200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.93400		11.93400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.22900		12.23100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.97700		11.97800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.24200		12.24100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			245.14800		246.11300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			252.33800		253.33100		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			259.77500		260.79700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.60000		10.50000		2.33	0.00	0	8,254.00
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			3,805.00000	3,991	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			4,293.00000	4,479	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.39000		10.29000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			754.00000	698	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,496.00000	2,606	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.24000		10.14000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,752.00000	1,678	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,954.00000	2,024	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.55700		9.47700		6.25	2,509,154.20	20	6,461.00
R157 On 07/08/2008 Bond Future	10.25	Call			0.00000	4,203	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			0.00000	325	6.85	325,000,000.00	1,000	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			264.00000	202	6.55	202,000,000.00	1,000	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,541.00000	4,938	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			558.00000	446	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,341.00000	3,689	6.70	737,800,000.00	200	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,657.00000	1,419	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,525.00000	1,745	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,027.00000	854	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,341.00000	2,627	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,479.00000	2,177	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			923.00000	1,080	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,505.00000	119,047	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			107.00000	77	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,900.00000	6,330	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			35.00000	24	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			7,371.00000	7,818	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			9.00000	6	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,911.00000	9,366	6.10	0.00	0	0.00

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			9.43500	9.35500		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		492.00000	400	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,961.00000	4,319	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		0.00000	1,840	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Put		0.00000	1,477	0.00	1,477,000,000.00	1,000	1,000.00
R157 On 05/02/2009 Bond Future			9.34100	9.26100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		2,093.00000	1,875	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,153.00000	2,373	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.36500	9.30500		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		10.00000	7	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		16,287.00000	16,847	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.27500	9.21500		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		64.00000	44	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		7,168.00000	7,713	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.20700	9.14700		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call		2,424.00000	2,099	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		1,452.00000	1,695	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.71200	11.65700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		387.00000	374	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,909.00000	1,925	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.39100	11.31900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,037.00000	1,024	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,796.00000	1,805	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.94300	10.85700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,755.00000	1,750	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,761.00000	1,760	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.62500	9.54500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		4.00000	3	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		7,414.00000	7,778	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.48400	9.40400		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		373.00000	304	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		3,362.00000	3,651	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.37400	9.29400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,570.00000	1,402	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,763.00000	1,944	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.52300	9.44300		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		10,396.00000	10,853	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.40500	9.32500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		105.00000	75	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	Put			4,953.00000	5,376	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.31300		9.23300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,691.00000	1,465	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,595.00000	1,818	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.50200		9.42200		0.00	822,183.48	9	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			11,038.00000	11,526	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.39100		9.31100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			86.00000	59	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			5,210.00000	5,669	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.30600		9.22600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,643.00000	1,399	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,497.00000	1,736	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.65000		9.57000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			1.00000	1	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			6,440.00000	6,753	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.48100		9.40100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			64.00000	50	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,634.00000	5,926	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.34000		9.26000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,559.00000	1,410	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,596.00000	1,745	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.47700		9.40700		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			9,360.00000	9,793	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.37400		9.30400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			60.00000	41	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			5,243.00000	5,656	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.29400		9.22400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,546.00000	1,327	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,386.00000	1,598	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.16400		9.12400		0.00	219,448.59	3	7,012.00
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			11,837.00000	12,140	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.09000		9.05000		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			11,258.00000	11,564	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.03200		8.99200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,286.00000	1,130	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,224.00000	1,377	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
TRT1 On 07/08/2008 Index Future			255.89000		256.81400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			263.39500		264.34600		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			271.15800		272.13700		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.36610		7.40460		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.44850		7.48470		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.53670		7.57140		0.00	0.00	0	0.00
Total for Derivatives:								2,922,979,215.17	25,982	215,420.00
Grand Total:								2,922,979,215.17	25,982	215,420.00