

Daily MTM Report

Daily summary for 28/05/2008

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			11.05000		10.89500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.81000		9.75500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.61000		9.54000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.07600		11.93300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.87500		9.81500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.77000		9.71500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.73500		9.68500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.92500		9.87500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.69500		9.65000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.38500		9.32500			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			7.72700		7.79420		0.00	9,728,293.00	1,259	67,286.00
\$ / R On 15/09/2008 Currency Future			7.91570		7.98370		0.00	118,735.50	15	70,745.00
\$ / R On 12/12/2008 Currency Future			8.10790		8.17700		0.00	324,316.00	40	9,085.00
£ / R On 13/06/2008 Currency Future			15.29860		15.37970		0.00	0.00	0	6,370.00
£ / R On 15/09/2008 Currency Future			15.55760		15.63490		0.00	233,364.00	15	822.00
£ / R On 12/12/2008 Currency Future			15.82310		15.89990		0.00	316,462.00	20	649.00
€ / R On 13/06/2008 Currency Future			12.07520		12.24430		0.00	12,075.20	1	15,145.00
€ / R On 15/09/2008 Currency Future			12.31020		12.47900		0.00	344,685.60	28	9,513.00
€ / R On 12/12/2008 Currency Future			12.55170		12.72060		0.00	326,344.20	26	5,151.00
ALBI On 07/08/2008 Index Future			254.57100		255.57700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1,250.00000	776	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			95,480.00000	105,066	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			262.03600		263.07150		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			26,389.00000	22,175	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			45,674.00000	51,815	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			271.77300		272.03200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.27900		110.84700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.51300		114.09800		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			116.86100		117.46200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			257.00000		257.97800		0.00	0.00	0	189.00
GOVI On 07/08/2008 jGovi	274.00	Call			60.00000	31	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			160,280.00000	170,031	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			264.53650		265.54350		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			8,434.00000	6,718	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			92,999.00000	101,353	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			272.33750		273.37250		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.06550		321.35500		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			331.04600		331.36100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.35500		341.68200		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			12.16800		12.06500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.80700		10.72000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.96500		9.95100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.96600		10.87300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.52800		10.48300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.41100		10.39000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.29200		10.28100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.12100		12.07500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.48100		12.43100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.55900		12.48700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.55900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.53800		12.44700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.53800		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.40600		12.29200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.40600		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			12.06100		11.93600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.82800		11.65600		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			12.10800		11.99000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.93200		11.79800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.71700		11.56900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			11.02800		10.91700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.20700		10.15400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.69100		10.58300		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.19100		10.17400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.82600		9.77400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.95200		9.93000		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.00100		11.00100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.31800		11.31700		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			11.71000		11.69700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.56400		11.54800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.93700		11.90900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.25900		12.22200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.01500		11.98300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.29600		12.25800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			242.52300		243.67700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			249.63500		250.82300		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			256.99700		258.21800		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.99000		10.77000		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			4,305.00000	4,710	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			4,793.00000	5,199	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.83000		10.56000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			597.00000	480	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,786.00000	3,112	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.77000		10.41000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,546.00000	1,319	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,136.00000	2,424	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.74400		9.66700		6.25	24,381,314.16	196	6,726.00
R157 On 07/08/2008 Bond Future	9.75	Call			1,759.00000	1,516	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,289.00000	1,482	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,091.00000	913	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,045.00000	2,303	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	10.25	Call			3,651.00000	3,296	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			399.00000	481	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			123.00000	90	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			5,485.00000	5,889	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			299.00000	231	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			4,169.00000	4,537	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			620.00000	502	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,020.00000	3,338	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			118,420.00000	117,983	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			42.00000	29	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			6,921.00000	7,345	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			11.00000	7	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			8,432.00000	8,865	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			2.00000	1	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			9,990.00000	10,425	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			9.62100	9.54500		0.00	121,213,420.00	1,000	0.00
R157 On 06/11/2008 Bond Future	10.25	Call		0.00000	3,848	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put		0.00000	431	0.00	387,900,000.00	900	700.00
R157 On 06/11/2008 Bond Future	8.75	Call		287.00000	230	0.00	161,000,000.00	700	700.00
R157 On 06/11/2008 Bond Future	8.75	Put		4,819.00000	5,184	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		1,501.00000	1,301	0.00	1,170,900,000.00	900	700.00
R157 On 06/11/2008 Bond Future	9.50	Put		1,751.00000	1,974	0.00	0.00	0	1,000.00
R157 On 05/02/2009 Bond Future			9.53500	9.45100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		1,586.00000	1,397	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,684.00000	2,949	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.56100	9.47500		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		3.00000	2	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		17,864.00000	18,651	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.47300	9.38500		0.00	564,472,650.00	5,000	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call		19.00000	10	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		8,716.00000	9,517	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.40800	9.31700		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call		1,567.00000	1,211	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		2,192.00000	2,677	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.91800	11.73500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		346.00000	317	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,909.00000	1,975	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.64700	11.45300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		996.00000	969	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,795.00000	1,825	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.24000	11.04200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,730.00000	1,722	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,745.00000	1,747	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.80300	9.72500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1.00000	1	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		8,230.00000	8,582	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.66900	9.58400		0.00	198,469,340.00	2,000	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		224.00000	176	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		4,016.00000	4,344	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.57100	9.47400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,197.00000	1,028	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		2,173.00000	2,424	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.70500	9.63300		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		11,477.00000	11,882	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			9.59100		9.51500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			43.00000	29	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			5,963.00000	6,374	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.50700		9.42300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,178.00000	993	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,143.00000	2,422	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.67200		9.61200		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			12,190.00000	12,550	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.56400		9.50100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			32.00000	23	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			6,304.00000	6,671	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.48400		9.41600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,094.00000	936	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,090.00000	2,335	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.84000		9.76000		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			7,182.00000	7,493	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.68400		9.59100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			32.00000	23	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			6,328.00000	6,671	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.55800		9.45000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,211.00000	1,044	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,952.00000	2,182	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.64500		9.57700		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			10,406.00000	10,819	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.54400		9.47400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			21.00000	14	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			6,250.00000	6,668	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.46800		9.39400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,041.00000	865	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,922.00000	2,194	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.34600		9.26400		0.00	1,866,854.08	26	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			12,885.00000	13,487	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.27200		9.19000		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			12,319.00000	12,929	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.21700		9.13200		0.00	0.00	0	0.00

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R209 On 05/02/2009 Bond Future	9.00	Call			792.00000	572	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,801.00000	2,219	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			253.63100		254.60600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			261.06900		262.07300		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			268.76800		269.79900		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.41530		7.46890		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.49920		7.55220		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.58650		7.63920		0.00	0.00	0	0.00

Total for Derivatives:								2,641,607,853.74	12,126	227,474.00
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Grand Total:								2,641,607,853.74	12,126	227,474.00
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