

Daily MTM Report

Daily summary for 30/05/2008

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	11.05000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.81000	9.81000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.61000	9.61000			0.00	0	0.00
R196 On 28/02/2009 Bond			12.35800	11.67000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.87500	9.87500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.77000	9.77000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.73500	9.73500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.92500	9.92500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.69500	9.69500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.38500	9.38500			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			7.69080		7.62480		0.00	1,076,712.00	140	67,194.00
\$ / R On 15/09/2008 Currency Future			7.86500		7.81800		0.00	86,546,460.00	11,004	88,777.00
\$ / R On 12/12/2008 Currency Future			8.06330		8.01320		0.00	0.00	0	9,278.00
£ / R On 13/06/2008 Currency Future			15.14520		15.04630		0.00	90,871.20	6	6,370.00
£ / R On 15/09/2008 Currency Future			15.41700		15.31710		0.00	11,562,750.00	750	1,542.00
£ / R On 12/12/2008 Currency Future			15.69310		15.58970		0.00	0.00	0	727.00
€ / R On 13/06/2008 Currency Future			11.91690		11.83200		0.00	59,584.50	5	15,165.00
€ / R On 15/09/2008 Currency Future			12.16220		12.07640		0.00	206,757.40	17	9,518.00
€ / R On 12/12/2008 Currency Future			12.40880		12.32190		0.00	0.00	0	5,272.00
ALBI On 07/08/2008 Index Future			250.68200		253.07200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			363.00000	95	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			119,643.00000	143,275	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			258.44500		260.90950		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			18,135.00000	11,234	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			59,040.00000	76,784	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			271.24000		271.14800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			109.09800		109.84400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			112.47700		113.24600		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			116.21500		117.01000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			253.37300		255.51450		0.00	114,017,850.00	45	230.00
GOVI On 07/08/2008 jGovi	274.00	Call			11.00000	2	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			184,866.00000	206,272	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			261.21950		263.42750		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			5,161.00000	2,952	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			110,886.00000	130,757	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			269.90100		272.18350		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.53300		321.15550		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			331.88700		331.67200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			342.29000		342.06600		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		12.22200	12.22200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.80800	10.80700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.96700	9.96600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.96800	10.96700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.52900	10.52800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.41400	10.41300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.29900	10.29900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.57500	12.57500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.47200	12.47600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.55900	12.55900		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		12.53900	12.53800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.53900	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.40900	12.40700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.40900	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.07100	12.07200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.83100	11.83000		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.10800	12.10900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.93300	11.93300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.71900	11.71800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.03000	11.02900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.16500	10.24700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.69400	10.69200		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.19300	10.19200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.79900	9.85100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.95400	9.95300		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod		11.00091	11.00100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod		11.30500	11.31000		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			11.69000		11.69700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			12.12200		11.55600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.92500		11.92900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.24900		12.25300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.53600		12.01200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.29000		12.29400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			237.99800		240.94600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			245.36900		248.40800		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			253.52300		256.66500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.47000		11.31000		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			5,296.00000	5,587	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			5,784.00000	6,075	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.31000		11.15000		3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			365.00000	48	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,520.00000	3,463	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.25000		11.09000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,137.00000	1,052	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,696.00000	2,837	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			10.06000		9.88400		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	9.75	Call			1,137.00000	760	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,891.00000	2,495	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			649.00000	404	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,827.00000	3,562	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	10.25	Call			2,698.00000	2,034	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			671.00000	987	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			51.00000	23	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			6,637.00000	7,590	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			143.00000	74	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			5,237.00000	6,148	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			336.00000	193	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,960.00000	4,798	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			117,196.00000	116,215	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			14.00000	6	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			8,118.00000	9,090	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			3.00000	1	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			9,648.00000	10,627	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			1.00000	0	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			11,212.00000	12,192	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			9.94100		9.76100		5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			985.00000	665	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			2,430.00000	3,092	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			3,240.00000	2,536	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			596.00000	874	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Call			151.00000	84	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			5,876.00000	6,792	5.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.85500		9.67500		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,120.00000	826	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			3,424.00000	4,089	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.87100		9.66100		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			1.00000	0	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			19,555.00000	21,417	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.78300		9.57300		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			4.00000	1	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			10,422.00000	12,293	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.71800		9.50800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			891.00000	432	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			3,270.00000	4,690	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			12.11600		11.25700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			402.00000	284	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,718.00000	2,043	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.76800		11.07000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,036.00000	947	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,722.00000	1,838	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.27600		10.75400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,731.00000	1,714	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,731.00000	1,741	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			10.14000		9.95300		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			9,255.00000	10,085	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			10.00000		9.81900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			113.00000	63	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			4,940.00000	5,678	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.91100		9.72100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			804.00000	574	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,843.00000	3,421	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			10.00000		9.82500		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			12,552.00000	13,517	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			9.89100		9.71100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			16.00000	6	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			7,026.00000	8,002	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.80700		9.62700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			767.00000	504	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,855.00000	3,567	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.99200		9.78200		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			13,205.00000	14,437	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.88400		9.67400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			12.00000	3	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			7,313.00000	8,532	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.80400		9.59400		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			716.00000	409	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,764.00000	3,676	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.20000		10.00000		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			8,111.00000	8,875	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			10.05000		9.84400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			13.00000	6	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			7,263.00000	8,025	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.92800		9.71800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			829.00000	598	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,551.00000	3,081	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.97500		9.76500		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			11,542.00000	12,787	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.87400		9.66400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			6.00000	1	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			7,383.00000	8,623	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.79800		9.58800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			628.00000	336	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,677.00000	3,626	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.67600		9.44600		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			14,209.00000	15,822	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.60200		9.37200		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			13,660.00000	15,293	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.54700		9.31700		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
R209 On 05/02/2009 Bond Future	9.00	Call			377.00000	125	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			2,762.00000	4,159	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			250.02600		252.16400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			257.76900		259.97300		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			266.33600		268.61400		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.30650		7.27930		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.39810		7.37090		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.49210		7.46280		0.00	2,846,998.00	380	240.00

Total for Derivatives:								216,407,983.10	12,347	249,332.00
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Grand Total:								216,407,983.10	12,347	249,332.00
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