

# Daily MTM Report

Daily summary for 23/05/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
R153 On 31/08/2010 Bond			10.73500		10.73500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.65000		9.65000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.43000		9.43000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.90000		11.92400			0.00	0	0.00
R201 On 21/12/2014 Bond			9.72500		9.72500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.61000		9.61000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.57500		9.57500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.77500		9.77500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.55000		9.55000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.22500		9.22500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 13/06/2008 Currency Future			7.69390		7.71310		0.00	4,000,828.00	520	66,807.00
\$ / R On 15/09/2008 Currency Future			7.88070		7.90030		0.00	441,319.20	56	65,254.00
\$ / R On 12/12/2008 Currency Future			8.07310		8.09270		0.00	0.00	0	8,785.00
£ / R On 13/06/2008 Currency Future			15.22280		15.26260		0.00	487,129.60	32	6,370.00
£ / R On 15/09/2008 Currency Future			15.47340		15.51350		0.00	0.00	0	802.00
£ / R On 12/12/2008 Currency Future			15.73680		15.77720		0.00	0.00	0	489.00
€ / R On 13/06/2008 Currency Future			12.12520		12.11090		0.00	48,500.80	4	15,308.00
€ / R On 15/09/2008 Currency Future			12.35650		12.34170		0.00	0.00	0	9,337.00
€ / R On 12/12/2008 Currency Future			12.59660		12.58320		0.00	0.00	0	4,955.00
ALBI On 07/08/2008 Index Future			256.76000		256.89900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			2,440.00000	2,258	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			83,450.00000	84,658	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			264.28950		264.43300		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			33,058.00000	32,265	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			38,728.00000	39,370	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			273.38000		273.40300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			111.25200		111.29600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.51400		114.56000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			117.89000		117.93600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			259.13850		259.27350		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			164.00000	145	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			147,429.00000	148,760	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			266.73800		266.87700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			11,490.00000	11,102	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			82,720.00000	83,722	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			274.60100		274.74350		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.35500		321.35500		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			331.46300		331.50800		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.76700		341.81400		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			11.99300		11.99500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.64700		10.64600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.91400		9.91300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.79900		10.79700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.40400		10.40300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.30800		10.30700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.20100		10.19900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.07200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.42200		12.42600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.46200		12.46200		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		12.40200		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			12.19800		12.19000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.19800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.84100		11.83500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.49700		11.50000		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.90100		11.90000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.69100		11.68900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.45000		11.44900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.82400		10.82300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.02500		10.02000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.48600		10.48500		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.08400		10.08300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.65000		9.64800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.83900		9.83700		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.00300		11.00500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.34400		11.35800		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			11.73700		11.76300		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.56800		11.58300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.92100		11.93400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.22000		12.22900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.97400		11.97700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.24000		12.24200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			244.98400		245.14800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			252.16900		252.33800		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			259.60200		259.77500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.62000		10.60000		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			3,991.00000	4,028	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			4,479.00000	4,516	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.41000		10.39000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			698.00000	684	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,606.00000	2,625	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.26000		10.24000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,678.00000	1,661	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,024.00000	2,036	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.56700		9.55700		6.25	0.00	0	6,461.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,419.00000	1,382	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,745.00000	1,765	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	10.25	Call			4,203.00000	4,149	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			325.00000	328	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			202.00000	191	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,938.00000	4,984	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			446.00000	427	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,689.00000	3,727	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			854.00000	826	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,627.00000	2,656	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,177.00000	2,132	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,080.00000	1,092	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,047.00000	118,990	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			77.00000	72	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			6,330.00000	6,382	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			24.00000	22	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			7,818.00000	7,873	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			6.00000	5	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			9,366.00000	9,423	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			9.44500		9.43500		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,840.00000	1,805	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,477.00000	1,497	0.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			400.00000	387	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			4,319.00000	4,361	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.35100		9.34100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,875.00000	1,845	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,373.00000	2,398	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.37500		9.36500		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			7.00000	6	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			16,847.00000	16,940	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.28500		9.27500		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			44.00000	40	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			7,713.00000	7,804	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.21700		9.20700		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,099.00000	2,044	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,695.00000	1,734	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.67900		11.71200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			374.00000	373	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,925.00000	1,908	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.36500		11.39100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,024.00000	1,023	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,805.00000	1,796	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.92000		10.94300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,750.00000	1,747	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,760.00000	1,756	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.62500		9.62500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			3.00000	3	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			7,778.00000	7,778	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.48400		9.48400		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			304.00000	302	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,651.00000	3,648	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.37400		9.37400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,402.00000	1,398	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,944.00000	1,940	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.53300		9.52300		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			10,853.00000	10,910	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.41500		9.40500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			75.00000	71	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			5,376.00000	5,429	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.32300		9.31300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,465.00000	1,436	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,818.00000	1,845	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.51200		9.50200		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			11,526.00000	11,586	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.40100		9.39100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			59.00000	56	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			5,669.00000	5,726	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.31600		9.30600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,399.00000	1,368	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,736.00000	1,765	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.66000		9.65000		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			6,753.00000	6,792	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.49100		9.48100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			50.00000	47	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,926.00000	5,962	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.35000		9.34000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,410.00000	1,390	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,745.00000	1,761	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.48700		9.47700		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			9,793.00000	9,854	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.38400		9.37400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			41.00000	38	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			5,656.00000	5,715	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.30400		9.29400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,327.00000	1,295	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,598.00000	1,627	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.17400		9.16400		0.00	0.00	0	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			12,140.00000	12,215	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.10000		9.09000		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			11,564.00000	11,640	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.04200		9.03200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,130.00000	1,092	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,377.00000	1,415	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			255.75600		255.89000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			263.25700		263.39500		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			271.01700		271.15800		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.38410		7.36610		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.46550		7.44850		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.55310		7.53670		0.00	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>4,977,777.60</b>	<b>612</b>	<b>214,936.00</b>
<b>Grand Total:</b>								<b>4,977,777.60</b>	<b>612</b>	<b>214,936.00</b>