

Daily MTM Report

Daily summary for 26/05/2008

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		10.73500			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			11.91600		11.90000			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
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 13/06/2008 Currency Future			7.74330		7.69390		0.00	240,042.30	31	66,807.00
\$ / R On 15/09/2008 Currency Future			7.93110		7.88070		0.00	3,989,343.30	503	65,757.00
\$ / R On 12/12/2008 Currency Future			8.12400		8.07310		0.00	0.00	0	8,785.00
£ / R On 13/06/2008 Currency Future			15.32410		15.22280		0.00	858,149.60	56	6,370.00
£ / R On 15/09/2008 Currency Future			15.57620		15.47340		0.00	0.00	0	802.00
£ / R On 12/12/2008 Currency Future			15.84170		15.73680		0.00	0.00	0	489.00
€ / R On 13/06/2008 Currency Future			12.20520		12.12520		0.00	622,465.20	51	15,267.00
€ / R On 15/09/2008 Currency Future			12.43770		12.35650		0.00	99,501.60	8	9,345.00
€ / R On 12/12/2008 Currency Future			12.67920		12.59660		0.00	0.00	0	4,955.00
ALBI On 07/08/2008 Index Future			255.90600		256.76000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			2,258.00000	1,481	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			84,658.00000	92,421	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			263.41100		264.28950		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			32,265.00000	27,947	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			39,370.00000	43,837	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			273.49600		273.38000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.96300		111.25200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.21700		114.51400		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			117.58400		117.89000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			258.30450		259.13850		0.00	206,643,600.00	80	189.00
GOVI On 07/08/2008 jGovi	274.00	Call			145.00000	77	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			148,760.00000	157,032	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			265.87950		266.73800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			11,102.00000	9,124	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			83,722.00000	90,329	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			273.71750		274.60100		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			331.39300		331.46300		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.69700		341.76700		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		11.99300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.65000		10.64700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.91600		9.91400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.80200		10.79900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.40800		10.40400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.31100		10.30800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.20300		10.20100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.07500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.40900		12.42200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.46600		12.46200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.46600		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.40500		12.40200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.40500		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.21500		12.19800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.21500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.84000		11.84100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.51200		11.49700		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.90500		11.90100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.69800		11.69100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.45700		11.45000		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.82900		10.82400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.02500		10.02500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.49200		10.48600		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.08800		10.08400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.65100		9.65000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.84300		9.83900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.00100		11.00300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.32700		11.34400		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			11.71300		11.73700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.55400		11.56800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.90500		11.92100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.20100		12.22000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.96000		11.97400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.22400		12.24000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			244.02400		244.98400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			251.18100		252.16900		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			258.58500		259.60200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.72000		10.62000		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			4,028.00000	4,213	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			4,516.00000	4,701	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.51000		10.41000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			684.00000	624	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,625.00000	2,730	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.36000		10.26000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,661.00000	1,583	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,036.00000	2,101	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.64700		9.56700		6.25	16,492,663.44	132	6,542.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,382.00000	1,149	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,765.00000	1,988	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	10.25	Call			4,149.00000	3,750	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			328.00000	385	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			191.00000	136	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,984.00000	5,384	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			427.00000	324	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,727.00000	4,079	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			826.00000	660	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,656.00000	2,946	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,132.00000	1,833	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,092.00000	1,249	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			118,990.00000	118,533	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			72.00000	47	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			6,382.00000	6,813	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			22.00000	13	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			7,873.00000	8,320	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			5.00000	3	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			9,423.00000	9,876	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			9.52500	9.44500		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		1,805.00000	1,560	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Put		1,497.00000	1,699	0.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		387.00000	306	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		4,361.00000	4,727	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.43100	9.35100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		1,845.00000	1,637	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,398.00000	2,626	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.44500	9.37500		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		6.00000	3	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		16,940.00000	17,588	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.35500	9.28500		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		40.00000	24	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		7,804.00000	8,442	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.28700	9.21700		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call		2,044.00000	1,701	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		1,734.00000	2,047	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.71200	11.67900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		373.00000	354	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,908.00000	1,905	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.39400	11.36500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,023.00000	1,008	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,796.00000	1,789	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.94400	10.92000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,747.00000	1,736	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,756.00000	1,746	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.70500	9.62500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		3.00000	1	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		7,778.00000	8,140	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.56400	9.48400		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		302.00000	239	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		3,648.00000	3,942	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.45400	9.37400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,398.00000	1,236	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,940.00000	2,126	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.61300	9.53300		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		10,910.00000	11,364	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.49500	9.41500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		71.00000	47	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			5,429.00000	5,856	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.40300		9.32300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,436.00000	1,227	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,845.00000	2,082	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.59200		9.51200		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			11,586.00000	12,070	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.48100		9.40100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			56.00000	36	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			5,726.00000	6,188	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.39600		9.31600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,368.00000	1,146	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,765.00000	2,023	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.74000		9.66000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			1.00000	0	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			6,792.00000	7,104	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.57100		9.49100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			47.00000	35	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,962.00000	6,254	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.43000		9.35000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,390.00000	1,246	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,761.00000	1,913	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.55700		9.48700		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			9,854.00000	10,284	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.45400		9.38400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			38.00000	25	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			5,715.00000	6,131	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.37400		9.30400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,295.00000	1,095	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,627.00000	1,854	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.24400		9.17400		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			12,215.00000	12,737	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.17000		9.10000		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			11,640.00000	12,169	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.11200		9.04200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,092.00000	853	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,415.00000	1,711	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			254.92900		255.75600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			262.40500		263.25700		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			270.14100		271.01700		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.42390		7.38410		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.50420		7.46550		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.59240		7.55310		0.00	0.00	0	0.00
Total for Derivatives:								228,945,765.44	861	215,527.00
Grand Total:								228,945,765.44	861	215,527.00