

# Daily MTM Report

Daily summary for 27/05/2008

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			10.89500		10.73500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.75500		9.65000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.54000		9.43000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.93300		11.91600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.81500		9.72500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.71500		9.61000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.68500		9.57500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.87500		9.77500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.65000		9.55000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.32500		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			7.79420		7.74330		0.00	15,323,397.20	1,966	66,462.00
\$ / R On 15/09/2008 Currency Future			7.98370		7.93110		0.00	40,453,407.90	5,067	70,730.00
\$ / R On 12/12/2008 Currency Future			8.17700		8.12400		0.00	2,126,020.00	260	9,045.00
£ / R On 13/06/2008 Currency Future			15.37970		15.32410		0.00	615,188.00	40	6,370.00
£ / R On 15/09/2008 Currency Future			15.63490		15.57620		0.00	234,523.50	15	817.00
£ / R On 12/12/2008 Currency Future			15.89990		15.84170		0.00	2,225,986.00	140	629.00
€ / R On 13/06/2008 Currency Future			12.24430		12.20520		0.00	1,701,957.70	139	15,145.00
€ / R On 15/09/2008 Currency Future			12.47900		12.43770		0.00	2,183,825.00	175	9,485.00
€ / R On 12/12/2008 Currency Future			12.72060		12.67920		0.00	2,162,502.00	170	5,125.00
ALBI On 07/08/2008 Index Future			255.57700		255.90600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1,481.00000	1,250	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			92,421.00000	95,480	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			263.07150		263.41100		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			27,947.00000	26,389	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			43,837.00000	45,674	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			272.03200		273.49600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.84700		110.96300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.09800		114.21700		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			117.46200		117.58400		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			257.97800		258.30450		0.00	0.00	0	189.00
GOVI On 07/08/2008 jGovi	274.00	Call			77.00000	60	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			157,032.00000	160,280	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			265.54350		265.87950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			9,124.00000	8,434	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			90,329.00000	92,999	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			273.37250		273.71750		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			331.36100		331.39300		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.68200		341.69700		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		12.06500	11.99500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.72000	10.65000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.95100	9.91600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.87300	10.80200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.48300	10.40800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.39000	10.31100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.28100	10.20300		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		12.43100	12.40900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.48700	12.46600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.48700	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.44700	12.40500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		12.44700	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.29200	12.21500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.29200	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		11.93600	11.84000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.65600	11.51200		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.99000	11.90500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.79800	11.69800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.56900	11.45700		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		10.91700	10.82900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.15400	10.02500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.58300	10.49200		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.17400	10.08800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.77400	9.65100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.93000	9.84300		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		11.31700	11.32700		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			11.69700		11.71300		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.54800		11.55400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.90900		11.90500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.22200		12.20100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.98300		11.96000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.25800		12.22400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			243.67700		244.02400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			250.82300		251.18100		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			258.21800		258.58500		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.77000		10.72000		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			4,213.00000	4,305	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			4,701.00000	4,793	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.56000		10.51000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			624.00000	597	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,730.00000	2,786	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.41000		10.36000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,583.00000	1,546	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,101.00000	2,136	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.66700		9.64700		6.25	0.00	0	6,542.00
R157 On 07/08/2008 Bond Future	9.75	Call			1,833.00000	1,759	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,249.00000	1,289	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,149.00000	1,091	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,988.00000	2,045	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	10.25	Call			3,750.00000	3,651	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			385.00000	399	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			136.00000	123	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			5,384.00000	5,485	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			324.00000	299	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			4,079.00000	4,169	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			660.00000	620	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,946.00000	3,020	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			118,533.00000	118,420	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			47.00000	42	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			6,813.00000	6,921	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			13.00000	11	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			8,320.00000	8,432	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			3.00000	2	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			9,876.00000	9,990	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			9.54500	9.52500		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call		1,560.00000	1,501	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Put		1,699.00000	1,751	0.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call		306.00000	287	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		4,727.00000	4,819	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.45100	9.43100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		1,637.00000	1,586	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		2,626.00000	2,684	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.47500	9.44500		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		3.00000	3	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		17,588.00000	17,864	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.38500	9.35500		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		24.00000	19	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		8,442.00000	8,716	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.31700	9.28700		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call		1,701.00000	1,567	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		2,047.00000	2,192	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.73500	11.71200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		354.00000	346	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,905.00000	1,909	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.45300	11.39400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,008.00000	996	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,789.00000	1,795	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.04200	10.94400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,736.00000	1,730	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,746.00000	1,745	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.72500	9.70500		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		8,140.00000	8,230	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.58400	9.56400		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		239.00000	224	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		3,942.00000	4,016	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.47400	9.45400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,236.00000	1,197	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		2,126.00000	2,173	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.63300	9.61300		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		11,364.00000	11,477	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.51500	9.49500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		47.00000	43	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			5,856.00000	5,963	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.42300		9.40300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,227.00000	1,178	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,082.00000	2,143	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.61200		9.59200		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			12,070.00000	12,190	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.50100		9.48100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			36.00000	32	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			6,188.00000	6,304	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.41600		9.39600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,146.00000	1,094	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,023.00000	2,090	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.76000		9.74000		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			7,104.00000	7,182	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.59100		9.57100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			35.00000	32	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			6,254.00000	6,328	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.45000		9.43000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,246.00000	1,211	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,913.00000	1,952	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.57700		9.55700		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			10,284.00000	10,406	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.47400		9.45400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			25.00000	21	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			6,131.00000	6,250	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.39400		9.37400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,095.00000	1,041	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,854.00000	1,922	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.26400		9.24400		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			12,737.00000	12,885	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.19000		9.17000		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			12,169.00000	12,319	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.13200		9.11200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			853.00000	792	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,711.00000	1,801	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			254.60600		254.92900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			262.07300		262.40500		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			269.79900		270.14100		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.46890		7.42390		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.55220		7.50420		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.63920		7.59240		0.00	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>67,026,807.30</b>	<b>7,972</b>	<b>220,758.00</b>
<b>Grand Total:</b>								<b>67,026,807.30</b>	<b>7,972</b>	<b>220,758.00</b>