

# Daily MTM Report

Daily summary for 29/05/2008

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			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			11.67000	12.07600			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
<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			7.62480		7.72700		0.00	1,563,084.00	205	67,291.00
\$ / R On 15/09/2008 Currency Future			7.81800		7.91570		0.00	86,701,620.00	11,090	80,825.00
\$ / R On 12/12/2008 Currency Future			8.01320		8.10790		0.00	1,546,547.60	193	9,278.00
£ / R On 13/06/2008 Currency Future			15.04630		15.29860		0.00	0.00	0	6,370.00
£ / R On 15/09/2008 Currency Future			15.31710		15.55760		0.00	2,297,565.00	150	952.00
£ / R On 12/12/2008 Currency Future			15.58970		15.82310		0.00	1,215,996.60	78	727.00
€ / R On 13/06/2008 Currency Future			11.83200		12.07520		0.00	236,640.00	20	15,165.00
€ / R On 15/09/2008 Currency Future			12.07640		12.31020		0.00	1,509,550.00	125	9,518.00
€ / R On 12/12/2008 Currency Future			12.32190		12.55170		0.00	1,490,949.90	121	5,272.00
ALBI On 07/08/2008 Index Future			253.07200		254.57100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			776.00000	363	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			105,066.00000	119,643	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			260.90950		262.03600		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			22,175.00000	18,135	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			51,815.00000	59,040	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			271.14800		271.77300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			109.84400		110.27900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			113.24600		113.51300		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			117.01000		116.86100		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			255.51450		257.00000		0.00	0.00	0	189.00
GOVI On 07/08/2008 jGovi	274.00	Call			31.00000	11	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			170,031.00000	184,866	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			263.42750		264.53650		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			6,718.00000	5,161	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			101,353.00000	110,886	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			272.18350		272.33750		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.15550		321.06550		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			331.67200		331.04600		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			342.06600		341.35500		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	12.16800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.80700	10.80700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.96600	9.96500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.96700	10.96600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		10.52800	10.52800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		10.41300	10.41100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		10.29900	10.29200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.57500	12.12100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.47600	12.48100		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		12.53800	12.53800		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		12.40700	12.40600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		12.40700	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		12.07200	12.06100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		11.83000	11.82800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		12.10900	12.10800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		11.93300	11.93200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		11.71800	11.71700		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		11.02900	11.02800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		10.24700	10.20700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		10.69200	10.69100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		10.19200	10.19100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.85100	9.82600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote		9.95300	9.95200		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		11.31000	11.31800		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		11.71000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.55600		11.56400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.92900		11.93700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.25300		12.25900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.01200		12.01500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.29400		12.29600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			240.94600		242.52300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			248.40800		249.63500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			256.66500		256.99700		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			11.31000		10.99000		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			4,710.00000	5,296	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			5,199.00000	5,784	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			11.15000		10.83000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			480.00000	365	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			3,112.00000	3,520	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			11.09000		10.77000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,319.00000	1,137	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			2,424.00000	2,696	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.88400		9.74400		6.25	0.00	0	6,726.00
R157 On 07/08/2008 Bond Future	9.75	Call			1,516.00000	1,137	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			1,482.00000	1,891	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			913.00000	649	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			2,303.00000	2,827	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	10.25	Call			3,296.00000	2,698	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			481.00000	671	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			90.00000	51	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			5,889.00000	6,637	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			231.00000	143	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			4,537.00000	5,237	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			502.00000	336	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			3,338.00000	3,960	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	750.00	Call			117,983.00000	117,196	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			29.00000	14	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			7,345.00000	8,118	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			7.00000	3	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			8,865.00000	9,648	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			1.00000	1	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			10,425.00000	11,212	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			9.76100		9.62100		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			1,301.00000	985	0.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,974.00000	2,430	0.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			3,848.00000	3,240	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			431.00000	596	0.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Call			230.00000	151	0.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			5,184.00000	5,876	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.67500		9.53500		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			1,397.00000	1,120	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,949.00000	3,424	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.66100		9.56100		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			2.00000	1	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			18,651.00000	19,555	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.57300		9.47300		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			10.00000	4	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			9,517.00000	10,422	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.50800		9.40800		0.00	274,735,450.00	2,500	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			1,211.00000	891	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2,677.00000	3,270	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.25700		11.91800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			317.00000	402	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,975.00000	1,718	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.07000		11.64700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			969.00000	1,036	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,825.00000	1,722	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.75400		11.24000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,722.00000	1,731	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,747.00000	1,731	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.95300		9.80300		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			1.00000	0	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			8,582.00000	9,255	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.81900		9.66900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			176.00000	113	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			4,344.00000	4,940	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.72100		9.57100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,028.00000	804	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			2,424.00000	2,843	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.82500		9.70500		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			11,882.00000	12,552	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			9.71100		9.59100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			29.00000	16	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			6,374.00000	7,026	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.62700		9.50700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			993.00000	767	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			2,422.00000	2,855	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.78200		9.67200		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			12,550.00000	13,205	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.67400		9.56400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			23.00000	12	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			6,671.00000	7,313	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.59400		9.48400		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			936.00000	716	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			2,335.00000	2,764	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			10.00000		9.84000		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			7,493.00000	8,111	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.84400		9.68400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			23.00000	13	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			6,671.00000	7,263	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.71800		9.55800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,044.00000	829	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			2,182.00000	2,551	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.76500		9.64500		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			10,819.00000	11,542	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.66400		9.54400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			14.00000	6	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			6,668.00000	7,383	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.58800		9.46800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			865.00000	628	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			2,194.00000	2,677	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.44600		9.34600		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			13,487.00000	14,209	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.37200		9.27200		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			12,929.00000	13,660	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			9.31700		9.21700		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		572.00000	377	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		2,219.00000	2,762	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			252.16400	253.63100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			259.97300	261.06900		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			268.61400	268.76800		0.00	0.00	0	0.00
ZAAD On 13/06/2008 Currency Future			7.27930	7.41530		0.00	0.00	0	10.00
ZAAD On 15/09/2008 Currency Future			7.37090	7.49920		0.00	0.00	0	0.00
ZAAD On 12/12/2008 Currency Future			7.46280	7.58650		0.00	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>371,297,403.10</b>	<b>14,482</b>	<b>240,606.00</b>
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<b>Grand Total:</b>							<b>371,297,403.10</b>	<b>14,482</b>	<b>240,606.00</b>
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