



Daily MTM Report

Daily summary for 13/05/2008

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			10.40000	10.37000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.47500	9.46000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.29500	9.28000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.54100	11.50800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.53500	9.51000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.44500	9.42500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.41500	9.40000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.55500	9.54500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.40500	9.39000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.12500	9.10500			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			7.64380		7.70820		0.00	901,968.40	118	67,230.00
\$ / R On 15/09/2008 Currency Future			7.82510		7.89170		0.00	2,245,803.70	287	49,339.00
\$ / R On 12/12/2008 Currency Future			8.01210		8.08260		0.00	1,442,178.00	180	8,370.00
£ / R On 13/06/2008 Currency Future			14.83730		15.06760		0.00	0.00	0	6,491.00
£ / R On 15/09/2008 Currency Future			15.08350		15.31970		0.00	0.00	0	707.00
£ / R On 12/12/2008 Currency Future			15.34000		15.58900		0.00	0.00	0	399.00
€ / R On 13/06/2008 Currency Future			7.15890		7.25100		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.81810		11.92800		0.00	0.00	0	17,435.00
€ / R On 15/09/2008 Currency Future			7.23810		7.33180		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.04200		12.15280		0.00	7,044,570.00	585	9,303.00
€ / R On 12/12/2008 Currency Future			7.32210		7.41710		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.27540		12.38910		0.00	0.00	0	4,898.00
ALBI On 07/08/2008 Index Future			259.44900		259.64600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			7,219.00000	6,723	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			60,759.00000	62,233	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.05950		267.26250		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			49,475.00000	48,158	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			26,850.00000	27,563	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.86700		267.90400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.86200		112.93700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.17300		116.25000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.59300		119.67300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.81400		262.00250		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			856.00000	768	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			120,831.00000	122,628	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.49350		269.68800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			20,146.00000	19,415	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			63,266.00000	64,480	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.42950		277.62900		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
ILBI On 07/08/2008 Index Future			321.76000		321.80200		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			332.26400		322.45200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			342.47300		332.31300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.79400		11.79200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.51000		10.51400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.78300		9.80300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.66100		10.66200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.28200		10.27500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.20600		10.20600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.10000		10.10600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.92500		11.92500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.27600		12.27300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.31500		12.32000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.31500		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.18800		12.17800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.18800		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.88500		11.88100		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.88500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.55300		11.57400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.22800		11.22800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.66700		11.66600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.44200		11.43800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.18900		11.17700		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.66000		10.65600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.77300		9.76700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.33300		10.32100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.97000		9.96500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.48000		9.46500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.73900		9.74000		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 30/05/2008 jRod			11.02300		11.02600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.39200		11.40100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.76900		11.78100		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.55900		11.56600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.87400		11.88100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.13200		12.14000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.89200		11.89700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.13300		12.13900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.75500		248.00000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.02300		255.27500		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.53200		262.79100		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.24000		10.21000		2.33	55,405,045.00	500	8,254.00
R153 On 07/08/2008 Bond Future	8.50	Call			1.00000	1	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,266.00000	3,321	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			3,753.00000	3,809	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.02000		9.99100		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			963.00000	941	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,209.00000	2,235	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.84500		9.81500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,024.00000	1,997	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,756.00000	1,773	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.37300		9.36300		6.25	34,159,387.50	270	6,481.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,385.00000	1,350	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,042.00000	2,064	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,108.00000	2,065	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,318.00000	1,333	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			3,008.00000	2,959	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			795.00000	803	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			814.00000	788	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,940.00000	2,972	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			426.00000	409	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,046.00000	4,086	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,163.00000	120,105	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			194.00000	184	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,331.00000	5,379	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			75.00000	70	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,753.00000	6,806	6.25	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 07/08/2008 Bond Future	8.00	Call		24.00000	22	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		8,268.00000	8,324	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.25000	9.24000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		680.00000	661	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,499.00000	3,537	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.15700	9.14700		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		2,460.00000	2,426	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,893.00000	1,914	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.22200	9.21200		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		25.00000	23	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		15,421.00000	15,514	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.13200	9.12200		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		124.00000	116	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		6,341.00000	6,429	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.06400	9.05400		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call		3,009.00000	2,943	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		1,148.00000	1,178	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.20100	11.15100		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		509.00000	496	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,770.00000	1,783	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.89400	10.84300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,133.00000	1,122	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,752.00000	1,757	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.47300	10.42100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,797.00000	1,792	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,780.00000	1,778	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.43100	9.41100		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		14.00000	12	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		6,808.00000	6,898	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.28900	9.26900		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		539.00000	513	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,920.00000	2,984	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.18000	9.16000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,903.00000	1,853	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,508.00000	1,545	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.34900	9.33900		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		9,798.00000	9,856	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.23000	9.22000		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	Call			174.00000	166	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,422.00000	4,472	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.14000		9.13000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,036.00000	2,001	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,359.00000	1,380	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.32800		9.31800		0.00	0.00	0	3,179.00
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			10,399.00000	10,461	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.21800		9.20800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			149.00000	141	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,642.00000	4,696	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.13300		9.12300		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,016.00000	1,978	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,245.00000	1,268	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.42000		9.41000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			5.00000	4	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,812.00000	5,851	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.25600		9.24600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			111.00000	106	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,084.00000	5,118	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.11500		9.10500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,895.00000	1,871	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,353.00000	1,367	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.32400		9.31400		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			8,780.00000	8,843	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.22100		9.21100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			105.00000	99	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,709.00000	4,765	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.14100		9.13100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,892.00000	1,853	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,155.00000	1,178	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.06100		9.04100		0.00	0.00	0	8,521.00
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			11,204.00000	11,357	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.98700		8.96700		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			10,617.00000	10,772	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.93000		8.91000		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			1,663.00000	1,569	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			961.00000	1,024	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.41300		258.60100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.99300		266.18700		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.82600		274.02400		0.00	0.00	0	0.00
Total for Derivatives:								101,198,952.60	1,940	199,711.00
Grand Total:								101,198,952.60	1,940	199,711.00