



# Daily MTM Report

Daily summary for 14/05/2008

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			10.52500	10.40000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.52000	9.47500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.34000	9.29500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.65600	11.54100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.58500	9.53500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.49000	9.44500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.46000	9.41500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.61500	9.55500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.44500	9.40500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.16500	9.12500			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			7.69480		7.64380		0.00	9,026,000.40	1,173	68,271.00
\$ / R On 15/09/2008 Currency Future			7.87660		7.82510		0.00	49,622,580.00	6,300	55,539.00
\$ / R On 12/12/2008 Currency Future			8.06540		8.01210		0.00	725,886.00	90	8,344.00
£ / R On 13/06/2008 Currency Future			14.90200		14.83730		0.00	0.00	0	6,491.00
£ / R On 15/09/2008 Currency Future			15.14510		15.08350		0.00	908,706.00	60	707.00
£ / R On 12/12/2008 Currency Future			15.40250		15.34000		0.00	924,150.00	60	339.00
€ / R On 13/06/2008 Currency Future			7.16770		7.15890		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.87720		11.81810		0.00	2,387,317.20	201	17,511.00
€ / R On 15/09/2008 Currency Future			7.24800		7.23810		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.10310		12.04200		0.00	1,089,279.00	90	9,233.00
€ / R On 12/12/2008 Currency Future			7.33340		7.32210		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.34000		12.27540		0.00	863,800.00	70	4,828.00
ALBI On 07/08/2008 Index Future			258.53700		259.44900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			6,723.00000	5,032	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			62,233.00000	69,662	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.12000		267.05950		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			48,158.00000	42,653	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			27,563.00000	31,453	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.07300		275.86700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.49200		112.86200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.79200		116.17300		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.20200		119.59300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			260.90000		261.81400		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			768.00000	505	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			122,628.00000	131,505	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			268.55250		269.49350		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			19,415.00000	16,450	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			64,480.00000	70,925	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			276.46200		277.42950		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			321.93850		321.76000		0.00	0.00	0	1.00
ILBI On 06/11/2008 Index Future			332.21400		332.26400		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			342.50000		342.47300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.91200		11.79400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.57700		10.51000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.84600		9.78300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.72700		10.66100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.31600		10.28200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.22700		10.20600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.12300		10.10000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.94200		11.92500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.36900		12.27600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.41200		12.31500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.41200		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.34500		12.18800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.34500		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.07900		11.88500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.07900		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.70400		11.55300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.40400		11.22800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.80900		11.66700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.58600		11.44200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.32900		11.18900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.73700		10.66000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.84200		9.77300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.40000		10.33300		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.98700		9.97000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.52700		9.48000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.75600		9.73900		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			11.01900		11.02300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.37800		11.39200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.76100		11.76900		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.57300		11.55900		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.92400		11.87400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.22500		12.13200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.97700		11.89200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.23800		12.13300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			246.85400		247.75500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.09400		255.02300		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			261.57900		262.53200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.37000		10.24000		2.33	55,283,715.00	500	8,754.00
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			3,321.00000	3,564	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			3,809.00000	4,051	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.15000		10.02000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			941.00000	859	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,235.00000	2,369	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.97500		9.84500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,997.00000	1,896	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,773.00000	1,860	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.42300		9.37300		6.25	0.00	0	6,481.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,350.00000	1,217	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,064.00000	2,221	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,065.00000	1,893	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,333.00000	1,449	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,959.00000	2,751	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			803.00000	884	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			788.00000	695	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,972.00000	3,168	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			409.00000	351	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,086.00000	4,317	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,105.00000	119,816	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			184.00000	154	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,379.00000	5,637	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			70.00000	56	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,806.00000	7,081	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		22.00000	17	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		8,324.00000	8,607	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.30000	9.25000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		661.00000	587	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,537.00000	3,746	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.20700	9.15700		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call		2,426.00000	2,274	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put		1,914.00000	2,037	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.27200	9.22200		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		23.00000	17	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		15,514.00000	15,983	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.18200	9.13200		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		116.00000	87	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		6,429.00000	6,877	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.11400	9.06400		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call		2,943.00000	2,637	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		1,178.00000	1,351	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.36200	11.20100		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		496.00000	465	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,783.00000	1,836	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.05700	10.89400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,122.00000	1,097	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,757.00000	1,780	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.63900	10.47300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,792.00000	1,785	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,778.00000	1,779	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.48100	9.43100		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		12.00000	9	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		6,898.00000	7,125	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.33900	9.28900		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		513.00000	456	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,984.00000	3,153	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.23000	9.18000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		1,853.00000	1,734	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		1,545.00000	1,646	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.39900	9.34900		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		9,856.00000	10,144	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.28000	9.23000		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			166.00000	136	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,472.00000	4,728	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.19000		9.14000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,001.00000	1,841	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			1,380.00000	1,503	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.37800		9.32800		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			10,461.00000	10,769	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.26800		9.21800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			141.00000	114	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,696.00000	4,975	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.18300		9.13300		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			1,978.00000	1,803	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,268.00000	1,397	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.49000		9.42000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			4.00000	3	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,851.00000	6,126	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.32600		9.25600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			106.00000	87	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,118.00000	5,369	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.18500		9.11500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,871.00000	1,725	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,367.00000	1,483	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.36400		9.32400		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			8,843.00000	9,093	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.26100		9.22100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			99.00000	81	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,765.00000	4,997	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.18100		9.14100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,853.00000	1,710	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,178.00000	1,283	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.10100		9.06100		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			11,357.00000	11,663	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.02700		8.98700		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			10,772.00000	11,081	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.97000		8.93000		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			1,569.00000	1,393	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,024.00000	1,160	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			257.51000		258.41300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.06300		265.99300		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			272.87100		273.82600		0.00	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>120,831,433.60</b>	<b>8,544</b>	<b>207,302.00</b>
<b>Grand Total:</b>								<b>120,831,433.60</b>	<b>8,544</b>	<b>207,302.00</b>