

Daily MTM Report

Daily summary for 15/05/2008

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			10.53500	10.52500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.51500	9.52000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.33500	9.34000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.70000	11.65600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.58500	9.58500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.49000	9.49000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.45500	9.46000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.61500	9.61500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.44500	9.44500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.15500	9.16500			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			7.66290		7.69480		0.00	15,463,732.20	2,018	66,288.00
\$ / R On 15/09/2008 Currency Future			7.84680		7.87660		0.00	78,468.00	10	55,529.00
\$ / R On 12/12/2008 Currency Future			8.03460		8.06540		0.00	176,761.20	22	8,362.00
£ / R On 13/06/2008 Currency Future			14.88450		14.90200		0.00	0.00	0	6,491.00
£ / R On 15/09/2008 Currency Future			15.12820		15.14510		0.00	302,564.00	20	727.00
£ / R On 12/12/2008 Currency Future			15.38370		15.40250		0.00	30,767.40	2	341.00
€ / R On 13/06/2008 Currency Future			7.16140		7.16770		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.84500		11.87720		0.00	2,155,790.00	182	17,602.00
€ / R On 15/09/2008 Currency Future			7.24280		7.24800		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.07110		12.10310		0.00	0.00	0	9,233.00
€ / R On 12/12/2008 Currency Future			7.32550		7.33340		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.30360		12.34000		0.00	36,910.80	3	4,831.00
ALBI On 07/08/2008 Index Future			258.51200		258.53700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			5,032.00000	4,906	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			69,662.00000	69,786	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.09500		266.12000		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			42,653.00000	42,410	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			31,453.00000	31,460	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.07900		275.07300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.47700		112.49200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.77600		115.79200		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.18700		119.20200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			260.87300		260.90000		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			505.00000	480	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			131,505.00000	131,750	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			268.52400		268.55250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,450.00000	16,278	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			70,925.00000	71,038	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			276.43500		276.46200		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.89600		321.93850		0.00	0.00	0	1.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 06/11/2008 Index Future			333.85100		332.21400		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.87900		342.50000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.89200		11.91200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.56400		10.57700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.82300		9.84600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.71700		10.72700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.31600		10.31600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.22400		10.22700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.11600		10.12300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.97500		11.94200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.34400		12.36900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.40000		12.41200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.40000		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.31400		12.34500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.31400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.03300		12.07900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.03300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.67900		11.70400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.37800		11.40400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.78300		11.80900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.55900		11.58600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.30100		11.32900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.72900		10.73700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.83600		9.84200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.38600		10.40000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.98700		9.98700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.52000		9.52700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.75400		9.75600		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		11.01900		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.38500		11.37800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.77700		11.76100		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.58300		11.57300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.93300		11.92400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.23400		12.22500		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.98400		11.97700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.25000		12.23800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			246.83600		246.85400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.07600		254.09400		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			261.56000		261.57900		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.38000		10.37000		2.33	0.00	0	8,754.00
R153 On 07/08/2008 Bond Future	8.50	Call			1.00000	0	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,564.00000	3,582	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			4,051.00000	4,070	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.16000		10.15000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			859.00000	849	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,369.00000	2,376	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.98500		9.97500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,896.00000	1,885	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,860.00000	1,863	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.42300		9.42300		6.25	0.00	0	6,481.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,893.00000	1,883	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,449.00000	1,440	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,217.00000	1,208	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,221.00000	2,211	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,751.00000	2,742	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			884.00000	875	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			695.00000	687	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,168.00000	3,160	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			351.00000	346	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,317.00000	4,312	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,816.00000	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			154.00000	150	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,637.00000	5,633	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			56.00000	55	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			7,081.00000	7,079	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			17.00000	16	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,607.00000	8,607	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			9.30000		9.30000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			587.00000	583	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,746.00000	3,742	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.20700		9.20700		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,274.00000	2,270	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,037.00000	2,033	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.27200		9.27200		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			17.00000	17	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,983.00000	15,982	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.18200		9.18200		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			87.00000	85	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,877.00000	6,875	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.11400		9.11400		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,637.00000	2,634	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,351.00000	1,348	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.41500		11.36200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			465.00000	452	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,836.00000	1,850	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.10000		11.05700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,097.00000	1,088	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,780.00000	1,783	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.67100		10.63900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,785.00000	1,780	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,779.00000	1,776	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.48100		9.48100		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			9.00000	8	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			7,125.00000	7,125	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.33900		9.33900		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			456.00000	453	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,153.00000	3,150	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.23000		9.23000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,734.00000	1,730	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,646.00000	1,643	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.39900		9.39900		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			10,144.00000	10,144	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.28000		9.28000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			136.00000	135	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,728.00000	4,726	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.19000		9.19000		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 05/02/2009 Bond Future	9.25	Call		1,841.00000	1,838	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,503.00000	1,500	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.37800	9.37800		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		10,769.00000	10,769	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.26800	9.26800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		114.00000	112	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,975.00000	4,973	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.18300	9.18300		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		1,803.00000	1,800	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,397.00000	1,394	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.49900	9.49000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		3.00000	2	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		6,126.00000	6,161	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.32600	9.32600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		87.00000	86	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,369.00000	5,368	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.18500	9.18500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,725.00000	1,722	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,483.00000	1,480	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.36400	9.36400		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		9,093.00000	9,093	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.26100	9.26100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		81.00000	80	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,997.00000	4,996	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.18100	9.18100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,710.00000	1,707	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,283.00000	1,280	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.10100	9.10100		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		11,663.00000	11,663	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.02700	9.02700		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		11,081.00000	11,081	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.97000	8.97000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		1,393.00000	1,391	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		1,160.00000	1,158	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			257.48400		257.51000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.03600		265.06300		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			272.84300		272.87100		0.00	0.00	0	0.00
Total for Derivatives:								18,244,993.60	2,257	205,443.00

Grand Total: 18,244,993.60 2,257 205,443.00