

Daily MTM Report

Daily summary for 19/05/2008

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			10.47000		10.53500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.45000		9.51500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26000		9.33500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.73600		11.74900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.52000		9.58500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.42000		9.49000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.38500		9.45500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.56000		9.61500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.37500		9.44500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.07500		9.15500			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			7.55220		7.53440		0.00	9,478,011.00	1,255	67,186.00
\$ / R On 15/09/2008 Currency Future			7.73330		7.71570		0.00	3,557,318.00	460	65,143.00
\$ / R On 12/12/2008 Currency Future			7.91900		7.90120		0.00	0.00	0	8,785.00
£ / R On 13/06/2008 Currency Future			14.68980		14.69020		0.00	0.00	0	6,506.00
£ / R On 15/09/2008 Currency Future			14.92290		14.92750		0.00	1,044,603.00	70	792.00
£ / R On 12/12/2008 Currency Future			15.17360		15.17620		0.00	0.00	0	479.00
€ / R On 13/06/2008 Currency Future			7.17310		7.13550		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.70390		11.70210		0.00	503,267.70	43	17,915.00
€ / R On 15/09/2008 Currency Future			7.24850		7.21230		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.92230		11.92330		0.00	1,192,230.00	100	9,313.00
€ / R On 12/12/2008 Currency Future			7.33270		7.29450		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.15110		12.15190		0.00	0.00	0	4,955.00
ALBI On 07/08/2008 Index Future			259.55100		259.16200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			5,890.00000	6,307	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			64,270.00000	60,797	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.16300		266.76300		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			46,105.00000	48,161	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			28,475.00000	26,531	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.11600		275.07800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.27700		112.66900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.57000		115.97400		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			118.97500		119.39000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.89050		261.49050		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			603.00000	639	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			125,698.00000	121,734	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.57150		269.16050		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			18,078.00000	19,090	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			66,473.00000	63,375	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.51350		277.08950		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.18250		321.42300		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			331.55600		331.65000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.74800		341.91100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.78700		11.89200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.43900		10.56600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.71200		9.82400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.58900		10.71900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.20800		10.31800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.14100		10.22500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.04000		10.11800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.01700		12.01700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.30200		12.34200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32100		12.40000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.32100		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.21700		12.31100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.21700		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.92600		12.04500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.92600		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.52300		11.68200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.19800		11.37600		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.65600		11.78400		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.41300		11.56100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.13800		11.30300		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.57700		10.73100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.77000		9.83100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.22600		10.38900		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.89900		9.98800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.44100		9.51700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.66200		9.75500		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			11.01000		11.01300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.36700		11.36900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.76100		11.74900		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.57600		11.56700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.92400		11.92100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.21700		12.22600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.96800		11.98200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.22600		12.24900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.99600		247.65900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.26900		254.92300		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.79000		262.43300		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.34000		10.35000		2.33	110,623.37	1	8,255.00
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			3,526.00000	3,508	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			4,014.00000	3,996	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.13000		10.13000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			863.00000	851	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,340.00000	2,328	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.98500		9.95500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,904.00000	1,871	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,839.00000	1,849	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.35700		9.37300		6.25	0.00	0	6,481.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,321.00000	1,332	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,035.00000	1,954	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,036.00000	2,060	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,304.00000	1,236	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,934.00000	2,974	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			778.00000	725	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			762.00000	765	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,946.00000	2,856	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			390.00000	388	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,067.00000	3,972	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,105.00000	120,198	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			172.00000	169	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,367.00000	5,271	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			64.00000	62	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,800.00000	6,705	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			19.00000	18	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,321.00000	8,227	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				9.23500	9.25000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			649.00000	659	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,525.00000	3,451	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				9.14100	9.15700		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,414.00000	2,450	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,902.00000	1,850	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future				9.19500	9.21200		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			21.00000	20	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,417.00000	15,253	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future				9.10500	9.12200		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			118.00000	125	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,335.00000	6,178	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				9.03700	9.05400		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,996.00000	3,095	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,135.00000	1,070	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future				11.45900	11.46800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			439.00000	425	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,864.00000	1,846	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future				11.11500	11.14000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,079.00000	1,070	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,786.00000	1,770	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future				10.65400	10.69400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,777.00000	1,768	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,774.00000	1,763	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future				9.41500	9.43100		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			10.00000	10	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,897.00000	6,822	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future				9.27400	9.28900		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			503.00000	511	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,975.00000	2,914	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future				9.16400	9.18000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,843.00000	1,872	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,535.00000	1,494	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future				9.33300	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	9,763	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future				9.21500	9.23000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			161.00000	164	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,466.00000	4,384	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future				9.12300	9.14000		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		1,991.00000	2,037	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,371.00000	1,320	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.31200	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	10,362	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.20100	9.21800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		137.00000	141	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,691.00000	4,591	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.11600	9.13300		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		1,969.00000	2,021	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,259.00000	1,207	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.44000	9.44000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		3.00000	3	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		5,929.00000	5,928	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.27100	9.27600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		97.00000	95	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,186.00000	5,165	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.13000	9.13500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,820.00000	1,822	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,391.00000	1,374	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.29700	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	8,674	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.19400	9.21100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		100.00000	104	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,704.00000	4,602	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.11400	9.13100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,881.00000	1,936	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,144.00000	1,093	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.01400	9.03100		0.00	125,258,891.58	1,686	7,018.00
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		11,127.00000	10,996	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.94000	8.95700		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		10,539.00000	10,406	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.88200	8.90000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		1,701.00000	1,781	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		921.00000	859	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			258.48100		258.09900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.06200		265.66900		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.90100		273.49600		0.00	0.00	0	0.00

Total for Derivatives:								141,144,944.65	3,615	215,111.00
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Grand Total:								141,144,944.65	3,615	215,111.00
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