

Daily MTM Report

Daily summary for 20/05/2008

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			10.53000	10.47000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.48000	9.45000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.28500	9.26000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.81000	11.73600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.55000	9.52000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.45000	9.42000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.41500	9.38500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.60500	9.56000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.40500	9.37500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.09500	9.07500			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			7.68450		7.55220		0.00	172,440,180.00	22,440	64,364.00
\$ / R On 15/09/2008 Currency Future			7.86960		7.73330		0.00	3,320,971.20	422	65,365.00
\$ / R On 12/12/2008 Currency Future			8.06060		7.91900		0.00	0.00	0	8,785.00
£ / R On 13/06/2008 Currency Future			15.10110		14.68980		0.00	2,114,154.00	140	6,466.00
£ / R On 15/09/2008 Currency Future			15.34230		14.92290		0.00	153,423.00	10	802.00
£ / R On 12/12/2008 Currency Future			15.60190		15.17360		0.00	0.00	0	479.00
€ / R On 13/06/2008 Currency Future			7.34830		7.17310		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			12.00460		11.70390		0.00	30,131,546.00	2,510	15,407.00
€ / R On 15/09/2008 Currency Future			7.42600		7.24850		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.22850		11.92230		0.00	8,119,724.00	664	9,277.00
€ / R On 12/12/2008 Currency Future			7.51100		7.33270		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.46480		12.15110		0.00	0.00	0	4,955.00
ALBI On 07/08/2008 Index Future			259.13600		259.55100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			6,307.00000	5,457	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			60,797.00000	64,097	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.73600		267.16300		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			48,161.00000	45,532	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			26,531.00000	28,172	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.67100		275.11600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.10500		112.27700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.39300		115.57000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			118.79300		118.97500		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.47600		261.89050		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			639.00000	513	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			121,734.00000	125,753	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.14500		269.57150		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			19,090.00000	17,653	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			63,375.00000	66,203	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.07500		277.51350		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.09950		321.18250		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			331.79300		331.55600		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			342.02200		341.74800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.84200		11.78700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.46300		10.43900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.73200		9.71200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.62000		10.58900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.22100		10.20800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.15100		10.14100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.04900		10.04000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.04600		12.01700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.33900		12.30200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.35700		12.32100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.35700		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.28600		12.21700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.28600		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.98400		11.92600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.98400		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.61100		11.52300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.27100		11.19800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.72000		11.65600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.48400		11.41300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.21700		11.13800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.60000		10.57700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.82100		9.77000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.25000		10.22600		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.90700		9.89900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.47200		9.44100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.67200		9.66200		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			11.00800		11.01000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.36800		11.36700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.77100		11.76100		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.58400		11.57600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.93100		11.92400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.22000		12.21700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.96700		11.96800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.22500		12.22600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.57600		247.99600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.83700		255.26900		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.34600		262.79000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.40000		10.34000		2.33	110,511.54	1	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			3,508.00000	3,619	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			3,996.00000	4,107	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.19000		10.13000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			851.00000	813	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,328.00000	2,389	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.04000		9.98500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,871.00000	1,827	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,849.00000	1,885	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.38700		9.35700		6.25	0.00	0	6,481.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,332.00000	1,246	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,954.00000	2,041	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,060.00000	1,950	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,236.00000	1,299	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,974.00000	2,842	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			725.00000	767	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			765.00000	704	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,856.00000	2,969	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			388.00000	350	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,972.00000	4,109	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,198.00000	120,024	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			169.00000	150	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,271.00000	5,425	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			62.00000	53	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,705.00000	6,870	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			18.00000	15	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,227.00000	8,398	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				9.26500	9.23500		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			659.00000	612	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,451.00000	3,573	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				9.17100	9.14100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,450.00000	2,355	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,850.00000	1,921	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future				9.21500	9.19500		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			20.00000	17	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,253.00000	15,441	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future				9.12500	9.10500		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			125.00000	110	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,178.00000	6,356	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				9.05700	9.03700		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,095.00000	2,963	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,070.00000	1,131	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future				11.55700	11.45900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			425.00000	406	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,846.00000	1,877	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future				11.20800	11.11500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,070.00000	1,055	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,770.00000	1,782	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future				10.73800	10.65400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,768.00000	1,762	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,763.00000	1,761	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future				9.45500	9.41500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			10.00000	7	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,822.00000	7,004	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future				9.31400	9.27400		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			511.00000	464	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,914.00000	3,048	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future				9.20400	9.16400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,872.00000	1,774	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,494.00000	1,572	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future				9.36300	9.33300		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			9,763.00000	9,937	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future				9.24500	9.21500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			164.00000	145	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,384.00000	4,537	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future				9.15300	9.12300		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		2,037.00000	1,937	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,320.00000	1,390	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.34200	9.31200		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		10,362.00000	10,547	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.23100	9.20100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		141.00000	124	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,591.00000	4,758	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.14600	9.11600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,021.00000	1,912	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,207.00000	1,281	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.48000	9.44000		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		5,928.00000	6,086	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.31100	9.27100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		95.00000	84	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,165.00000	5,308	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.17000	9.13000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,822.00000	1,737	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,374.00000	1,439	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.32700	9.29700		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		8,674.00000	8,862	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.22400	9.19400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		104.00000	89	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,602.00000	4,775	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.14400	9.11400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,936.00000	1,823	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,093.00000	1,167	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.03400	9.01400		0.00	222,417.63	3	7,015.00
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		10,996.00000	11,150	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.96000	8.94000		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		10,406.00000	10,562	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.90200	8.88200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		1,781.00000	1,682	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		859.00000	917	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			258.07100		258.48100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.64000		266.06200		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.46700		273.90100		0.00	0.00	0	0.00
Total for Derivatives:								216,612,927.37	26,190	209,933.00
Grand Total:								216,612,927.37	26,190	209,933.00