

# Daily MTM Report

Daily summary for 16/05/2008

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			10.53500		10.53500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.51500		9.51500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.33500		9.33500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.74900		11.70000			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		9.45500			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		9.15500			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			7.53440		7.66290		0.00	15,159,212.80	2,012	66,342.00
\$ / R On 15/09/2008 Currency Future			7.71570		7.84680		0.00	70,629,517.80	9,154	64,683.00
\$ / R On 12/12/2008 Currency Future			7.90120		8.03460		0.00	3,342,207.60	423	8,785.00
£ / R On 13/06/2008 Currency Future			14.69020		14.88450		0.00	440,706.00	30	6,506.00
£ / R On 15/09/2008 Currency Future			14.92750		15.12820		0.00	1,268,837.50	85	727.00
£ / R On 12/12/2008 Currency Future			15.17620		15.38370		0.00	3,490,526.00	230	479.00
€ / R On 13/06/2008 Currency Future			7.13550		7.16140		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			11.70210		11.84500		0.00	4,914,882.00	420	17,952.00
€ / R On 15/09/2008 Currency Future			7.21230		7.24280		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			11.92330		12.07110		0.00	1,192,330.00	100	9,313.00
€ / R On 12/12/2008 Currency Future			7.29450		7.32550		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.15190		12.30360		0.00	2,564,050.90	211	4,955.00
ALBI On 07/08/2008 Index Future			259.16200		258.51200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			4,906.00000	5,890	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			69,786.00000	64,270	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.76300		266.09500		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			42,410.00000	46,105	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			31,460.00000	28,475	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.07800		275.07900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.66900		112.47700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.97400		115.77600		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.39000		119.18700		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.49050		260.87300		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			480.00000	603	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			131,750.00000	125,698	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.16050		268.52400		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,278.00000	18,078	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			71,038.00000	66,473	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.08950		276.43500		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.42300		321.89600		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			331.65000		333.85100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.91100		339.87900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.89200		11.89200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.56600		10.56400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.82400		9.82300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.71900		10.71700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.31800		10.31600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.22500		10.22400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.11800		10.11600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.01700		11.97500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.34200		12.34400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.40000		12.40000		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			12.31100		12.31400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.31100		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.04500		12.03300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.04500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.68200		11.67900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.37600		11.37800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.78400		11.78300		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.56100		11.55900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.30300		11.30100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.73100		10.72900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.83100		9.83600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.38900		10.38600		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.98800		9.98700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.51700		9.52000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.75500		9.75400		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			11.01300		11.01900		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.36900		11.38500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.74900		11.77700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.56700		11.58300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.92100		11.93300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.22600		12.23400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.98200		11.98400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.24900		12.25000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.65900		246.83600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.92300		254.07600		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.43300		261.56000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.35000		10.38000		2.33	55,302,360.00	500	8,254.00
R153 On 07/08/2008 Bond Future	8.50	Call			0.00000	1	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,582.00000	3,526	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			4,070.00000	4,014	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.13000		10.16000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			849.00000	863	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,376.00000	2,340	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.95500		9.98500		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,885.00000	1,904	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,863.00000	1,839	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.37300		9.42300		6.25	0.00	0	6,481.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,883.00000	2,036	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,440.00000	1,304	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,208.00000	1,321	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,211.00000	2,035	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,742.00000	2,934	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			875.00000	778	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			687.00000	762	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,160.00000	2,946	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			346.00000	390	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,312.00000	4,067	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,816.00000	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			150.00000	172	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,633.00000	5,367	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			55.00000	64	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			7,079.00000	6,800	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			16.00000	19	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,607.00000	8,321	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				9.25000	9.30000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			583.00000	649	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,742.00000	3,525	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				9.15700	9.20700		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,270.00000	2,414	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,033.00000	1,902	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future				9.21200	9.27200		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			17.00000	21	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,982.00000	15,417	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future				9.12200	9.18200		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			85.00000	118	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,875.00000	6,335	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				9.05400	9.11400		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,634.00000	2,996	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,348.00000	1,135	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future				11.46800	11.41500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			452.00000	439	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,850.00000	1,864	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future				11.14000	11.10000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,088.00000	1,079	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,783.00000	1,786	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future				10.69400	10.67100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,780.00000	1,777	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,776.00000	1,774	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future				9.43100	9.48100		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			8.00000	10	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			7,125.00000	6,897	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future				9.28900	9.33900		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			453.00000	503	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,150.00000	2,975	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future				9.18000	9.23000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,730.00000	1,843	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,643.00000	1,535	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future				9.34900	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	9,856	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future				9.23000	9.28000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			135.00000	161	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,726.00000	4,466	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future				9.14000	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		1,838.00000	1,991	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,500.00000	1,371	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.32800	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	10,461	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.21800	9.26800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		112.00000	137	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,973.00000	4,691	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.13300	9.18300		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		1,800.00000	1,969	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,394.00000	1,259	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.44000	9.49900		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2.00000	3	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		6,161.00000	5,929	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.27600	9.32600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		86.00000	97	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,368.00000	5,186	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.13500	9.18500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,722.00000	1,820	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,480.00000	1,391	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.31400	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	8,780	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.21100	9.26100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		80.00000	100	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,996.00000	4,704	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.13100	9.18100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,707.00000	1,881	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,280.00000	1,144	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.03100	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	11,127	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.95700	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	10,539	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.90000	8.97000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		1,391.00000	1,701	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		1,158.00000	921	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			258.09900		257.48400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.66900		265.03600		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.49600		272.84300		0.00	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>158,304,630.60</b>	<b>13,165</b>	<b>215,281.00</b>
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<b>Grand Total:</b>								<b>158,304,630.60</b>	<b>13,165</b>	<b>215,281.00</b>
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