

# Daily MTM Report

Daily summary for 21/05/2008

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			10.63000		10.53000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.57000		9.48000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.36500		9.28500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.88200		11.81000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.64500		9.55000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.53500		9.45000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.50000		9.41500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.69500		9.60500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.48000		9.40500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.17500		9.09500			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			7.70270		7.68450		0.00	25,526,747.80	3,314	67,152.00
\$ / R On 15/09/2008 Currency Future			7.88890		7.86960		0.00	10,231,903.30	1,297	64,108.00
\$ / R On 12/12/2008 Currency Future			8.08020		8.06060		0.00	16,160.40	2	8,785.00
£ / R On 13/06/2008 Currency Future			15.10610		15.10110		0.00	755,305.00	50	6,416.00
£ / R On 15/09/2008 Currency Future			15.34980		15.34230		0.00	0.00	0	802.00
£ / R On 12/12/2008 Currency Future			15.61020		15.60190		0.00	0.00	0	479.00
€ / R On 13/06/2008 Currency Future			7.40460		7.34830		0.00	88,855.20	12	10.00
€ / R On 13/06/2008 Currency Future			12.13250		12.00460		0.00	1,249,647.50	103	15,308.00
€ / R On 15/09/2008 Currency Future			7.48470		7.42600		0.00	0.00	0	0.00
€ / R On 15/09/2008 Currency Future			12.36080		12.22850		0.00	0.00	0	9,277.00
€ / R On 12/12/2008 Currency Future			7.57140		7.51100		0.00	0.00	0	0.00
€ / R On 12/12/2008 Currency Future			12.59860		12.46480		0.00	0.00	0	4,955.00
ALBI On 07/08/2008 Index Future			257.83800		259.13600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			5,457.00000	3,492	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			64,097.00000	75,112	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			265.40000		266.73600		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			45,532.00000	38,029	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			28,172.00000	34,029	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			274.34000		275.67100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			111.65400		112.10500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.92900		115.39300		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			118.31600		118.79300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			260.20850		261.47600		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			513.00000	273	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			125,753.00000	138,188	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			267.84000		269.14500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			17,653.00000	13,889	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			66,203.00000	75,489	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			275.73400		277.07500		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.39800		321.09950		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			331.67000		331.79300		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			341.91500		342.02200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.90000		11.84200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.53500		10.46300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.77300		9.73200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.68700		10.62000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.28500		10.22100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.20300		10.15100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.09600		10.04900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.05400		12.04600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.35700		12.33900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.38100		12.35700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.38100		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.31900		12.28600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.31900		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.05900		11.98400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.05900		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.66500		11.61100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.35400		11.27100		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.78500		11.72000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.57000		11.48400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.32300		11.21700		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.70000		10.60000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.92400		9.82100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.35200		10.25000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.96400		9.90700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.56600		9.47200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.72900		9.67200		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			11.00700		11.00800		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.36100		11.36800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.76200		11.77100		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.58200		11.58400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.93400		11.93100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.23100		12.22000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.97800		11.96700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.24100		12.22500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			246.11300		247.57600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			253.33100		254.83700		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			260.79700		262.34600		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.50000		10.40000		2.33	71,711,588.00	650	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			3,619.00000	3,805	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			4,107.00000	4,293	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			10.29000		10.19000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			813.00000	754	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,389.00000	2,496	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			10.14000		10.04000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,827.00000	1,752	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,885.00000	1,954	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.47700		9.38700		6.25	0.00	0	6,481.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,950.00000	1,657	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,299.00000	1,525	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,246.00000	1,027	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,041.00000	2,341	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,842.00000	2,479	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			767.00000	923	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			704.00000	558	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,969.00000	3,341	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			350.00000	264	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,109.00000	4,541	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,024.00000	119,505	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	107	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,425.00000	5,900	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			53.00000	35	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,870.00000	7,371	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			15.00000	9	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,398.00000	8,911	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				9.35500	9.26500		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			612.00000	492	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,573.00000	3,961	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				9.26100	9.17100		0.00	0.00	0	2,500.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,355.00000	2,093	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,921.00000	2,153	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future				9.30500	9.21500		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			17.00000	10	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,441.00000	16,287	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future				9.21500	9.12500		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			110.00000	64	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,356.00000	7,168	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				9.14700	9.05700		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,963.00000	2,424	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,131.00000	1,452	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future				11.65700	11.55700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			406.00000	387	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,877.00000	1,909	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future				11.31900	11.20800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,055.00000	1,037	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,782.00000	1,796	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future				10.85700	10.73800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,762.00000	1,755	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,761.00000	1,761	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future				9.54500	9.45500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			7.00000	4	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			7,004.00000	7,414	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future				9.40400	9.31400		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			464.00000	373	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,048.00000	3,362	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future				9.29400	9.20400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,774.00000	1,570	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,572.00000	1,763	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future				9.44300	9.36300		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			9,937.00000	10,396	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future				9.32500	9.24500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			145.00000	105	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,537.00000	4,953	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future				9.23300	9.15300		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		1,937.00000	1,691	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		1,390.00000	1,595	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.42200	9.34200		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		10,547.00000	11,038	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.31100	9.23100		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		124.00000	86	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		4,758.00000	5,210	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.22600	9.14600		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call		1,912.00000	1,643	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		1,281.00000	1,497	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.57000	9.48000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2.00000	1	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		6,086.00000	6,440	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.40100	9.31100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		84.00000	64	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,308.00000	5,634	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.26000	9.17000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		1,737.00000	1,559	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		1,439.00000	1,596	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.40700	9.32700		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		8,862.00000	9,360	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.30400	9.22400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		89.00000	60	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,775.00000	5,243	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.22400	9.14400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		1,823.00000	1,546	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		1,167.00000	1,386	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.12400	9.03400		0.00	0.00	0	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		11,150.00000	11,837	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.05000	8.96000		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		10,562.00000	11,258	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.99200	8.90200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		1,682.00000	1,286	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		917.00000	1,224	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			256.81400		258.07100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			264.34600		265.64000		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			272.13700		273.46700		0.00	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>109,580,207.20</b>	<b>5,428</b>	<b>211,325.00</b>
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<b>Grand Total:</b>								<b>109,580,207.20</b>	<b>5,428</b>	<b>211,325.00</b>
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