



# Daily MTM Report

Daily summary for 05/05/2008

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			10.32000	10.34200			0.00	0	0.00
R157 On 15/09/2015 Bond			9.49000	9.50100			0.00	0	0.00
R186 On 21/12/2026 Bond			9.31000	9.33100			0.00	0	0.00
R196 On 28/02/2009 Bond			11.42400	11.38900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.53000	9.54100			0.00	0	0.00
R203 On 15/09/2017 Bond			9.43500	9.45100			0.00	0	0.00
R204 On 21/12/2018 Bond			9.42000	9.43100			0.00	0	0.00
R206 On 15/01/2014 Bond			9.56000	9.57100			0.00	0	0.00
R207 On 15/01/2020 Bond			9.42000	9.43600			0.00	0	0.00
R209 On 31/03/2036 Bond			9.13000	9.15600			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			7.66700		7.64490		0.00	26,819,166.00	3,498	66,466.00
\$ / R On 15/09/2008 Currency Future			7.85040		7.82200		0.00	1,570,080.00	200	35,601.00
\$ / R On 12/12/2008 Currency Future			8.03710		8.00880		0.00	0.00	0	8,550.00
£ / R On 13/06/2008 Currency Future			15.04770		15.09730		0.00	0.00	0	6,299.00
£ / R On 15/09/2008 Currency Future			15.30390		15.35000		0.00	1,300,831.50	85	571.00
£ / R On 12/12/2008 Currency Future			15.57340		15.62390		0.00	513,922.20	33	533.00
€ / R On 13/06/2008 Currency Future			11.84170		11.87950		0.00	25,163,612.50	2,125	17,473.00
€ / R On 15/09/2008 Currency Future			12.06880		12.10080		0.00	0.00	0	8,477.00
€ / R On 12/12/2008 Currency Future			12.30120		12.33850		0.00	0.00	0	5,077.00
ALBI On 07/08/2008 Index Future			259.55700		259.93500		0.00	3,083,537,160.00	1,188	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			9,103.00000	7,750	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			59,753.00000	62,180	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.17100		267.94100		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			54,833.00000	49,628	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			25,423.00000	27,918	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			276.14100		0.00000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.92800		112.51000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.24100		115.81000		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.66200		0.00000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.89000		261.15900		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			891.00000	1,016	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			129,301.00000	122,116	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.57300		269.14700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			19,516.00000	20,431	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			68,046.00000	64,701	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.50600		0.00000		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.49500		0.00000		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
J153 On 31/08/2010 jSwap			11.87500		11.89100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.58800		10.60200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.89800		9.89600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.73000		10.74400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.37300		10.37500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.29000		10.29500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.18300		10.19700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.87500		11.82500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.34200		12.36600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.36500		12.37700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.36500		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.24200		12.25900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.24200		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.99300		12.02800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.99300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.68600		11.70800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.38000		11.38400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.76600		11.78200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.54400		11.55800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.29300		11.30800		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.74100		10.75000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.29100		11.29400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.41900		0.00000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.06400		10.06400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.34800		10.34400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.82900		0.00000		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.05000		11.07300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.43700		11.48600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.81800		11.87900		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 29/08/2008 jRod			11.58700		11.61500		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.90900		11.93100		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.17600		12.19200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.92600		11.93500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.16800		12.18100		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future			10.31000		10.34000		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Call			41.00000	0	0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Put			753.00000	649	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future			9.48000		9.50900		0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Call			4.00000	0	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Put			1,547.00000	1,371	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future			9.30000		9.33900		0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Call			0.00000	0	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Put			3,272.00000	2,903	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future			9.41000		9.43800		0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Call			3.00000	0	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Put			1,177.00000	1,000	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future			9.12000		9.16900		0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Call			0.00000	0	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Put			1,291.00000	921	0.00	0.00	0	0.00
MLBI On 05/05/2008 Index Future			252.09300		311.65700		0.00	0.00	0	0.00
MOVI On 05/05/2008 jGovi			254.38800		253.48550		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			248.03300		247.48700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.31000		254.74700		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.82300		0.00000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.11000		10.14000		2.33	0.00	0	7,104.00
R153 On 07/08/2008 Bond Future	8.50	Call			3.00000	3	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			3,137.00000	3,080	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			1.00000	1	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			3,622.00000	3,566	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.94600		9.97600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,020.00000	1,020	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
R153 On 06/11/2008 Bond Future	9.25	Put			2,241.00000	2,190	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.56800		0.00000		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			0.00000	2,244	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	1,617	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.37200		9.39200		6.25	0.00	0	6,641.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,123.00000	2,143	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,501.00000	1,405	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			0.00000	3,030	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			0.00000	868	6.85	86,800,000.00	100	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,422.00000	1,428	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,247.00000	2,136	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call			859.00000	855	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,153.00000	3,034	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			468.00000	460	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,255.00000	4,132	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			119,995.00000	120,111	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			225.00000	218	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,529.00000	5,406	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			94.00000	88	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,939.00000	6,818	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			33.00000	30	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,444.00000	8,326	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.27800		9.29800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			642.00000	651	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,789.00000	3,686	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.12900		0.00000		0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			0.00000	2,543	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			0.00000	1,876	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.22700		9.25700		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			34.00000	32	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,857.00000	15,570	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.15900		9.18900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			100.00000	111	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,957.00000	6,682	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.06000		0.00000		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			0.00000	2,995	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	1,192	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.03200		10.97500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			600.00000	565	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
R196 On 07/08/2008 Bond Future	8.75	Put			1,770.00000	1,764	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.73500		10.70600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,197.00000	1,174	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,776.00000	1,762	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.32300		0.00000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			0.00000	1,823	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			0.00000	1,801	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.40600		9.42600		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			20.00000	18	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,883.00000	6,789	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.30100		9.32100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			517.00000	524	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,133.00000	3,050	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.13100		0.00000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			0.00000	1,996	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			0.00000	1,472	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.32700		9.34700		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			9,844.00000	9,729	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.23700		9.25700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			171.00000	175	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,632.00000	4,521	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.10000		0.00000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			0.00000	2,156	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	1,308	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.31900		9.33900		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			10,529.00000	10,405	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.23400		9.25400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			141.00000	144	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,916.00000	4,797	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.10800		0.00000		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			0.00000	2,091	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			0.00000	1,228	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.41000		9.43000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			7.00000	7	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,894.00000	5,813	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.27700		9.29700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			111.00000	111	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
R206 On 06/11/2008 Bond Future	8.00	Put		5,282.00000	5,204	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.06900	0.00000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call		0.00000	1,992	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		0.00000	1,315	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.32700	9.35700		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		9,049.00000	8,862	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.24800	9.27800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		89.00000	96	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		5,111.00000	4,931	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.13100	0.00000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		0.00000	1,911	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	1,174	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.06000	9.10000		0.00	0.00	0	8,651.00
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		11,655.00000	11,350	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.00300	9.04300		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		11,204.00000	10,896	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.92200	0.00000		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		0.00000	1,624	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	1,016	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.49500	258.07700		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.07800	265.64800		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.90800	0.00000		0.00	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>3,225,704,772.20</b>	<b>7,229</b>	<b>181,225.00</b>
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<b>Grand Total:</b>							<b>3,225,704,772.20</b>	<b>7,229</b>	<b>181,225.00</b>
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