



# Daily MTM Report

Daily summary for 06/05/2008

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			10.29500	10.32000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.44000	9.49000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26000	9.31000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.41100	11.42400			0.00	0	0.00
R201 On 21/12/2014 Bond			9.47500	9.53000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.40000	9.43500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.37500	9.42000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.51000	9.56000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.37000	9.42000			0.00	0	0.00
R209 On 31/03/2036 Bond			9.08000	9.13000			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			7.65400		7.66700		0.00	11,136,570.00	1,455	66,750.00
\$ / R On 15/09/2008 Currency Future			7.83710		7.85040		0.00	103,449,720.00	13,200	48,722.00
\$ / R On 12/12/2008 Currency Future			8.02400		8.03710		0.00	4,252,720.00	530	8,020.00
£ / R On 13/06/2008 Currency Future			15.08300		15.04770		0.00	980,395.00	65	6,284.00
£ / R On 15/09/2008 Currency Future			15.34220		15.30390		0.00	230,133.00	15	571.00
£ / R On 12/12/2008 Currency Future			15.61340		15.57340		0.00	4,137,551.00	265	425.00
€ / R On 13/06/2008 Currency Future			11.88500		11.84170		0.00	475,400.00	40	17,481.00
€ / R On 15/09/2008 Currency Future			12.11260		12.06880		0.00	0.00	0	8,477.00
€ / R On 12/12/2008 Currency Future			12.34530		12.30120		0.00	4,197,402.00	340	4,898.00
ALBI On 07/08/2008 Index Future			259.35300		259.55700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			7,750.00000	7,231	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			62,180.00000	63,701	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			266.96050		267.17100		0.00	0.00	0	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			49,628.00000	48,279	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			27,918.00000	28,674	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			276.03200		276.14100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.84200		112.92800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.15200		116.24100		0.00	0.00	0	8.00
CRD1 On 05/02/2009 Index Future			119.57000		119.66200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.68300		261.89000		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			1,016.00000	912	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			122,116.00000	124,082	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.35950		269.57300		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			20,431.00000	19,642	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			64,701.00000	66,047	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			277.28650		277.50600		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			321.44300		321.49500		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			11.77700		11.87500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.51200		10.58800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.82800		9.89800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.66500		10.73000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.28300		10.37300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.21200		10.29000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.11100		10.18300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.87500		11.87500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.27200		12.34200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.30500		12.36500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.30500		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.12600		12.24200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.12600		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.83400		11.99300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.83400		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.52300		11.68600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.22400		11.38000		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.64600		11.76600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.42200		11.54400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.17300		11.29300		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.64100		10.74100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.72900		11.29100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			10.31700		10.41900		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.97000		10.06400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.43900		10.34800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.74800		9.82900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.04500		11.05000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.42700		11.43700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.80600		11.81800		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			11.58100		11.58700		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.90600		11.90900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.17700		12.17600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.92600		11.92600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.16700		12.16800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.84600		248.03300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.11700		255.31000		0.00	0.00	0	12.00
OTH1 On 05/02/2009 Index Future			262.62500		262.82300		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.15000		10.11000		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			3,080.00000	3,154	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			3,566.00000	3,641	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.98600		9.94600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,020.00000	990	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,190.00000	2,227	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.60800		9.56800		0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,244.00000	2,208	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,617.00000	1,639	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.38200		9.37200		6.25	22,763,552.40	180	6,461.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,428.00000	1,393	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,136.00000	2,160	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			2,143.00000	2,101	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,405.00000	1,421	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			3,030.00000	2,981	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			868.00000	878	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			855.00000	829	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			3,034.00000	3,065	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			460.00000	443	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,132.00000	4,172	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,111.00000	120,053	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			218.00000	207	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,406.00000	5,454	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			88.00000	83	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,818.00000	6,871	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			30.00000	28	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,326.00000	8,381	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.28800		9.27800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			651.00000	633	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
R157 On 06/11/2008 Bond Future	8.75	Put			3,686.00000	3,725	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			9.13900		9.12900		0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,543.00000	2,508	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,876.00000	1,897	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.23700		9.22700		12.02	12,378,884.10	110	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			32.00000	29	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,570.00000	15,663	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.16900		9.15900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			111.00000	104	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,682.00000	6,770	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			9.07000		9.06000		0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Call			2,995.00000	2,929	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			1,192.00000	1,222	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.01600		11.03200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			565.00000	563	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,764.00000	1,753	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.71700		10.73500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,174.00000	1,172	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,762.00000	1,755	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.30300		10.32300		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,823.00000	1,820	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,801.00000	1,797	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.41600		9.40600		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			18.00000	17	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,789.00000	6,834	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.31100		9.30100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			524.00000	510	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			3,050.00000	3,081	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.14100		9.13100		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,996.00000	1,968	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,472.00000	1,489	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.34700		9.32700		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			9,729.00000	9,844	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.25700		9.23700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			175.00000	161	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,521.00000	4,622	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.12000		9.10000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,156.00000	2,087	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	Put			1,308.00000	1,353	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.33900		9.31900		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			10,405.00000	10,529	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.25400		9.23400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			144.00000	132	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,797.00000	4,907	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.12800		9.10800		0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,091.00000	2,016	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			1,228.00000	1,275	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.42000		9.41000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			7.00000	6	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,813.00000	5,853	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.28700		9.27700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			111.00000	107	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,204.00000	5,238	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.07900		9.06900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,992.00000	1,968	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			1,315.00000	1,328	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.33700		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	8,924	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.25800		9.24800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			96.00000	91	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,931.00000	4,988	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.14100		9.13100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			1,911.00000	1,872	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			1,174.00000	1,197	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.07000		9.06000		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			11,350.00000	11,426	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.01300		9.00300		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			10,896.00000	10,973	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.93200		8.92200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			1,624.00000	1,577	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			1,016.00000	1,047	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.29100		258.49500		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 06/11/2008 Index Future			265.86800		266.07800		0.00	0.00	0	400.00
TRT1 On 05/02/2009 Index Future			273.69200		273.90800		0.00	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>164,002,327.50</b>	<b>16,200</b>	<b>193,626.00</b>
<b>Grand Total:</b>								<b>164,002,327.50</b>	<b>16,200</b>	<b>193,626.00</b>