



# Daily MTM Report

Daily summary for 07/04/2008

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			9.48000	9.49500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.95000	8.98000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.80500	8.84500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.73900	10.76000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.98000	9.00500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92000	8.95500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.91000	8.94500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.03000	9.04000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.91000	8.94500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.64000	8.67500			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			7.91430		7.96310		0.00	4,637,779.80	586	41,697.00
\$ / R On 15/09/2008 Currency Future			8.09470		8.14500		0.00	275,219.80	34	18,053.00
\$ / R On 12/12/2008 Currency Future			8.27790		8.32870		0.00	1,854,249.60	224	7,597.00
£ / R On 13/06/2008 Currency Future			15.66480		15.79220		0.00	1,221,854.40	78	3,034.00
£ / R On 15/09/2008 Currency Future			15.90900		16.03920		0.00	0.00	0	591.00
£ / R On 12/12/2008 Currency Future			16.16390		16.29520		0.00	193,966.80	12	156.00
€ / R On 13/06/2008 Currency Future			12.39400		12.49010		0.00	3,098,500.00	250	12,673.00
€ / R On 15/09/2008 Currency Future			12.61260		12.71100		0.00	0.00	0	8,498.00
€ / R On 12/12/2008 Currency Future			12.83820		12.93750		0.00	205,411.20	16	4,678.00
ALBI On 02/05/2008 Index Future			259.41500		259.02500		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			755.00000	747	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			60,505.00000	56,597	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			267.32300		266.70300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			40,288.00000	43,697	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			23,258.00000	20,467	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.90400		274.25500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			103,107.00000	108,292	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			10,557.00000	9,252	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.98100		111.83700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			115.26300		115.11500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			118.42200		118.27000		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			261.50100		261.12200		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			4,436.00000	4,693	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			33,216.00000	29,683	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			268.98600		268.59600		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			11,715.00000	12,419	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			65,755.00000	62,559	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			276.35500		275.95400		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			52,680.00000	54,751	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			33,140.00000	31,201	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
ILBI On 02/05/2008 Index Future			317.61800		315.65700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.91900		10.90600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.90200		9.92000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.34300		9.35300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.04400		10.05500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.77000		9.79100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.75700		9.77500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.66500		9.68200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.37500		11.37500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.32900		11.29400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,019.00000	6,771	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,237.00000	3,905	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.37600		11.35300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,043.00000	12,932	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,369.00000	10,203	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.29100		11.28200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,608.00000	16,513	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,106.00000	13,989	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.21900		11.23300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			19,799.00000	19,692	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,809.00000	16,736	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.89400		10.91000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.55000		10.56900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			23,767.00000	23,673	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,384.00000	22,337	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.27100		10.27300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.89400		10.88800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18,208.00000	18,176	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			653.00000	517	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.68700		10.67700		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
JN05 On 02/05/2008 jNote			9.99000		10.01700		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			22,103.00000	21,041	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			326.00000	300	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.87000		9.89700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.58600		9.60500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			39,959.00000	38,793	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			6.00000	5	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.49900		9.51900		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.76000		10.77200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.97800		11.00300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.29700		11.32900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.16600		11.18100		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			249.03600		248.57100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			256.33700		255.85800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			263.36100		262.86900		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.44600		9.46600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			41.00000	38	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,041.00000	995	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.31800		9.33800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			101.00000	103	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,718.00000	1,681	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			45.00000	46	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,150.00000	2,112	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.24800		9.26800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,652.00000	1,657	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,682.00000	1,654	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.92800		8.94800		6.35	0.00	0	10,614.00
R157 On 02/05/2008 Bond Future	8.75	Call			445.00000	438	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,666.00000	1,536	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			125.00000	115	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,911.00000	2,778	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.85800		8.87800		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	750.00	Call			0.00000	123,134	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	6.85	0.00	200	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			0.00000	1,036	6.40	207,200,000.00	200	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			0.00000	3,201	6.40	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 07/08/2008 Bond Future	8.75	Call		1,625.00000	1,655	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		2,392.00000	2,303	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call		0.00000	2,446	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		0.00000	1,601	6.70	320,200,000.00	200	200.00
R157 On 07/08/2008 Bond Future	9.25	Call		3,334.00000	3,392	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,139.00000	1,078	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Call		581.00000	590	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		4,407.00000	4,297	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		297.00000	301	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		5,689.00000	5,573	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.81000	8.83000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,708.00000	1,750	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,174.00000	2,100	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.78900	8.80900		11.34	0.00	0	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call		14.00000	11	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		8,673.00000	8,467	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.73000	8.75000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		357.00000	361	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		11,209.00000	11,009	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.68400	8.70400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		999.00000	1,056	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		3,094.00000	2,949	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.64200	10.65600		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		1,271.00000	1,260	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.17500	10.19400		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		879.00000	869	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,641.00000	1,621	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.84300	9.86000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,408.00000	1,400	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,738.00000	1,724	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.94600	8.96600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		85.00000	78	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		2,394.00000	2,289	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.84800	8.86800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		229.00000	232	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		4,477.00000	4,384	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.76800	8.78800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		1,498.00000	1,533	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,675.00000	1,617	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 02/05/2008 Bond Future			8.89300	8.91300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		8.00000	6	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		4,158.00000	4,034	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.81300	8.83300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		12.00000	13	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		6,827.00000	6,706	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.75200	8.77200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		839.00000	870	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,473.00000	2,385	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.88500	8.90500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		9.00000	7	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		4,399.00000	4,267	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.81400	8.83400		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		5.00000	5	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		7,350.00000	7,221	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.75700	8.77700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		787.00000	819	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,578.00000	2,483	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.99500	9.01500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		3.00000	2	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,282.00000	3,197	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.89000	8.91000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		117.00000	119	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,914.00000	3,835	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.79900	8.81900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		402.00000	410	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,706.00000	3,636	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.88800	8.90800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		9.00000	7	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		4,493.00000	4,359	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.82200	8.84200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		16.00000	17	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		5,772.00000	5,642	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.76900	8.78900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		664.00000	695	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,573.00000	2,474	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.62200	8.65200		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		2.00000	1	12.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 02/05/2008 Bond Future	7.75	Put		8,117.00000	7,868	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.57200	8.60200		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	1	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		7,689.00000	7,439	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.53200	8.56200		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		9.00000	11	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		7,352.00000	7,102	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			258.17300	257.79800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			265.74100	265.35500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			273.02400	272.62600		0.00	0.00	0	400.00

---

**Total for Derivatives:** **538,886,981.60**      **1,800**      **139,204.00**

---

**Grand Total:** **538,886,981.60**      **1,800**      **139,204.00**