



# Daily MTM Report

Daily summary for 16/04/2008

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			9.94500	9.92000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.24000	9.28500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.05500	9.13500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.08400	11.06600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.27500	9.32000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.19500	9.25000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18000	9.24000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.30500	9.35500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.18000	9.24000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.87500	8.97000			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			8.19360		8.05280		0.00	43,540,790.40	5,314	55,125.00
\$ / R On 15/09/2008 Currency Future			8.37930		8.23950		0.00	0.00	0	18,056.00
\$ / R On 12/12/2008 Currency Future			8.57170		8.43270		0.00	248,579.30	29	7,758.00
£ / R On 13/06/2008 Currency Future			16.16180		15.73450		0.00	3,426,301.60	212	2,459.00
£ / R On 15/09/2008 Currency Future			16.41840		15.98830		0.00	164,184.00	10	611.00
£ / R On 12/12/2008 Currency Future			16.69160		16.25750		0.00	116,841.20	7	208.00
€ / R On 13/06/2008 Currency Future			12.99590		12.69220		0.00	7,797,540.00	600	17,971.00
€ / R On 15/09/2008 Currency Future			13.22740		12.92170		0.00	0.00	0	8,513.00
€ / R On 12/12/2008 Currency Future			13.46780		13.16030		0.00	1,467,990.20	109	4,833.00
ALBI On 02/05/2008 Index Future			255.28200		254.83600		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			1.00000	1	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			101,641.00000	97,181	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.33900		262.79800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			19,710.00000	21,759	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			41,730.00000	38,369	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.10800		270.52200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			73,548.00000	77,715	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			18,328.00000	16,635	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.52100		110.48600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.80500		113.76700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.93800		116.89700		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.48250		257.09400		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			64.00000	77	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			69,124.00000	65,252	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.99650		264.59400		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			3,805.00000	4,197	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			97,865.00000	94,232	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.31150		271.89500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			31,136.00000	32,845	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			52,186.00000	49,730	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			316.67800		316.80600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.38600		11.35800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.21200		10.25400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.60700		9.64800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.37200		10.39200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.07200		10.08500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.03400		10.05200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.94200		9.96600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.65800		11.62900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.70600		11.67300		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,414.00000	6,345	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			2,689.00000	2,539	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.84400		11.80100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,105.00000	13,114	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			9,349.00000	9,254	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.80700		11.76200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,823.00000	16,845	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,161.00000	13,074	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.68400		11.67800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,031.00000	20,008	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,966.00000	15,929	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.46300		11.40300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.10200		11.08600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,135.00000	24,131	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,501.00000	21,458	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.80900		10.74700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.39100		11.35200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			25,682.00000	26,348	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			28.00000	18	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.20400		11.17400		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
JN02 On 06/11/2008 jNote			10.97000		0.00000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call			0.00000	12,608	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put			0.00000	17,548	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.72000		0.00000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call			0.00000	13,715	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put			0.00000	23,089	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.42700		10.43800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			37,614.00000	37,197	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			0.00000	0	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.29800		10.30300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.49400		0.00000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call			0.00000	707	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put			0.00000	66,494	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.88100		9.90100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			57,761.00000	56,545	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.78600		9.80800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.22800		0.00000		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.82400		10.82400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.11500		11.10800		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.48800		11.46900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28000		11.26800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.48500		243.73400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.74900		250.97200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.67900		257.87700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.92200		9.89200		2.64	644,081,553.70	5,930	6,533.00
R153 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,903.00000	1,967	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.74900		9.71900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			28.00000	24	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,368.00000	2,422	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			10.00000	8	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,838.00000	2,894	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.62600		9.59600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,344.00000	1,318	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,928.00000	1,952	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 02/05/2008 Bond Future			9.22200	9.26200		6.35	26,124,514.50	210	10,588.00
R157 On 02/05/2008 Bond Future	8.75	Call		30.00000	36	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		3,156.00000	2,921	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2.00000	3	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,692.00000	4,452	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.12800	9.16800		6.25	429,895,132.80	3,360	5,937.00
R157 On 07/08/2008 Bond Future	9.25	Call		2,196.00000	2,318	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,716.00000	1,604	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call		1,461.00000	1,554	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		2,451.00000	2,310	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call		896.00000	963	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		3,379.00000	3,211	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		121,299.00000	121,534	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	9.50	Call		3,049.00000	3,199	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put		1,123.00000	1,038	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call		499.00000	542	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put		4,499.00000	4,307	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		247.00000	272	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		5,789.00000	5,578	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		107.00000	119	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		7,215.00000	6,992	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.05700	9.09700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,037.00000	1,113	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,042.00000	2,889	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.04400	9.11400		11.34	23,387,252.00	200	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call		0.00000	0	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		11,686.00000	11,002	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.97000	9.04000		12.02	241,749,354.00	2,100	2,320.00
R186 On 07/08/2008 Bond Future	7.75	Call		118.00000	146	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		13,855.00000	13,196	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.91000	8.98000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		323.00000	432	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		5,165.00000	4,587	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.03100	11.00600		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		1,536.00000	1,555	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.60000	10.59300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		745.00000	739	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,716.00000	1,713	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.31100	10.31400		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 06/11/2008 Bond Future	8.75	Call		1,305.00000	1,302	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,769.00000	1,765	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.25700	9.29700		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1.00000	1	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		3,910.00000	3,718	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.14400	9.18400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		74.00000	83	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		5,814.00000	5,635	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.04800	9.08800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		879.00000	941	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,438.00000	2,317	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.17900	9.22900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		6,049.00000	5,752	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.07900	9.12900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1.00000	2	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,576.00000	8,282	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.99900	9.04900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		378.00000	435	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,639.00000	3,405	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.16100	9.22100		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		6,415.00000	6,035	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.07200	9.13200		0.00	0.00	0	0.00
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		9,241.00000	8,864	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.99700	9.05700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		324.00000	391	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,882.00000	3,574	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.28300	9.32300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,561.00000	4,396	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.15000	9.19000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		35.00000	40	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,964.00000	4,808	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.03100	9.07100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		221.00000	239	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,514.00000	4,377	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
R207 On 02/05/2008 Bond Future			9.16300	9.22300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,528.00000	6,144	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.08100	9.14100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1.00000	1	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,689.00000	7,307	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.01100	9.07100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		242.00000	300	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,965.00000	3,641	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.86700	8.95700		12.88	0.00	0	6,225.00
R209 On 02/05/2008 Bond Future	7.75	Call		0.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		10,567.00000	9,858	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.80400	8.89400		0.00	0.00	0	2,450.00
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		10,058.00000	9,341	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.75300	8.84300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		9,640.00000	8,918	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.17500	253.78600		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.72600	261.32300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.93100	268.51200		0.00	0.00	0	400.00
<b>Total for Derivatives:</b>							<b>1,422,000,033.70</b>	<b>18,081</b>	<b>161,911.00</b>
<b>Grand Total:</b>							<b>1,422,000,033.70</b>	<b>18,081</b>	<b>161,911.00</b>