



Daily MTM Report

Daily summary for 18/04/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
R153 On 31/08/2010 Bond			9.94000	9.94000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.21000	9.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.03500	9.03500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.12400	11.10100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.25000	9.25000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.17000	9.17000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.16000	9.16000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.28000	9.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.15500	9.15500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.85000	8.85000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 13/06/2008 Currency Future			7.87510		7.92700		0.00	17,703,224.80	2,248	55,070.00
\$ / R On 15/09/2008 Currency Future			8.05440		8.10970		0.00	14,562,355.20	1,808	20,024.00
\$ / R On 12/12/2008 Currency Future			8.23620		8.29470		0.00	1,342,500.60	163	8,071.00
£ / R On 13/06/2008 Currency Future			15.66080		15.67740		0.00	62,893,772.80	4,016	5,194.00
£ / R On 15/09/2008 Currency Future			15.91730		15.93800		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			16.18210		16.20630		0.00	129,456.80	8	216.00
€ / R On 13/06/2008 Currency Future			12.36360		12.57770		0.00	16,567,224.00	1,340	17,327.00
€ / R On 15/09/2008 Currency Future			12.59230		12.81080		0.00	12,592.30	1	8,514.00
€ / R On 12/12/2008 Currency Future			12.82610		13.04840		0.00	359,130.80	28	4,861.00
ALBI On 02/05/2008 Index Future			255.05200		255.60800		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			1.00000	0	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			93,921.00000	99,480	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.59900		263.62400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			22,839.00000	22,603	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			36,599.00000	36,613	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.40300		271.41500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			79,907.00000	79,738	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			15,757.00000	15,708	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.46400		110.62100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.74700		113.90800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.87900		117.04400		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.25950		257.79500		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			84.00000	33	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			62,134.00000	67,438	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.76850		265.31900		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			4,523.00000	3,812	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			91,333.00000	96,127	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.07900		272.64400		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			34,236.00000	31,632	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			47,796.00000	50,842	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			316.75300		316.71300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.39400		11.39300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.20200		10.20000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.60600		9.60500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.36400		10.36200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.06500		10.06400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.03100		10.03000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93900		9.93900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.71700		11.67500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.71200		11.71200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,226.00000	6,104	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			2,413.00000	2,283	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.85600		11.85700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,082.00000	13,032	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			9,191.00000	9,143	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.80600		11.80600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,807.00000	16,771	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,039.00000	13,002	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70700		11.70700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,007.00000	19,977	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,872.00000	15,842	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.46400		11.45700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.13200		11.12300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,133.00000	24,120	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,409.00000	21,374	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.82600		10.82600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.40400		11.40200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			26,526.00000	26,565	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			12.00000	9	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.21700		11.21500		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			10.98000		10.97800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call			12,634.00000	12,614	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put			17,432.00000	17,376	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.72600		10.72500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call			13,721.00000	13,699	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put			23,006.00000	22,966	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.42800		10.42700		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			37,187.00000	37,232	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			10.29400		10.29300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.46000		9.46300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call			648.00000	634	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put			67,662.00000	67,774	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.87800		9.87700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			56,300.00000	56,366	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			9.78300		9.78200		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.20200		9.20400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.80800		10.82300		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.10700		11.11600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.48500		11.49500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28000		11.28600		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.45800		11.46500		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.64900		11.65800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.46000		11.46900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.60800		11.61900		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.79900		11.81300		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.21100		244.88500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.46800		252.16100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.39300		259.10400		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.94200		9.91200		2.64	0.00	0	6,532.00
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			1,945.00000	2,009	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.76900		9.73900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			25.00000	22	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,403.00000	2,457	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			8.00000	7	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,875.00000	2,931	2.16	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			9.64600	9.61600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,321.00000	1,295	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,939.00000	1,963	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.23200	9.19200		6.35	26,111,878.80	210	10,988.00
R157 On 02/05/2008 Bond Future	8.75	Call		40.00000	24	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,744.00000	2,969	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3.00000	1	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,272.00000	4,511	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.13800	9.09800		6.25	0.00	0	6,457.00
R157 On 07/08/2008 Bond Future	9.00	Call		1,626.00000	1,512	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		2,205.00000	2,326	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.25	Call		2,411.00000	2,268	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,520.00000	1,612	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,013.00000	929	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		3,085.00000	3,236	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		121,710.00000	121,475	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		3,312.00000	3,143	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put		975.00000	1,041	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call		574.00000	518	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put		4,163.00000	4,342	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		290.00000	256	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		5,420.00000	5,622	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		128.00000	110	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		6,824.00000	7,042	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.06700	9.02700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,171.00000	1,084	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,776.00000	2,918	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.06400	9.01400		11.34	0.00	0	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		10,707.00000	11,198	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.99000	8.94000		12.02	0.00	0	2,320.00
R186 On 07/08/2008 Bond Future	7.75	Call		157.00000	130	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		12,912.00000	13,377	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.93000	8.88000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		486.00000	392	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		4,344.00000	4,744	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.08300	11.05500		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		1,573.00000	1,595	1.16	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			10.62700	10.61800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		730.00000	724	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,714.00000	1,712	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.32900	10.32300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,297.00000	1,292	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,763.00000	1,760	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.26700	9.22700		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		3,574.00000	3,766	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.15400	9.11400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		89.00000	77	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		5,501.00000	5,676	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.05800	9.01800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		989.00000	917	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,227.00000	2,339	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.18900	9.14900		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		5,573.00000	5,812	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.08900	9.04900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		2.00000	1	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,105.00000	8,340	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.00900	8.96900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		471.00000	417	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,266.00000	3,446	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.18100	9.14100		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		5,908.00000	6,162	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.09200	9.05200		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		8,738.00000	8,990	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.01700	8.97700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		414.00000	362	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,472.00000	3,670	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.30300	9.25300		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		4,272.00000	4,479	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.17000	9.12000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		43.00000	35	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,691.00000	4,884	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			9.05100	9.00100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		253.00000	225	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,273.00000	4,441	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.18300	9.14300		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		6,015.00000	6,272	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.10100	9.06100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2.00000	1	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,179.00000	7,434	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.03100	8.99100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		320.00000	275	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,533.00000	3,743	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.88700	8.83700		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		9,619.00000	10,016	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.82400	8.77400		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		9,100.00000	9,501	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.77300	8.72300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		8,675.00000	9,079	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			253.95100	254.48400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.49700	262.04600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.69900	269.26100		0.00	0.00	0	400.00

Total for Derivatives:							139,682,136.10	9,822	167,184.00
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Grand Total:							139,682,136.10	9,822	167,184.00
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