



# Daily MTM Report

Daily summary for 01/04/2008

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			9.65500	9.71500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.17000	9.23000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.03500	9.09500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.85700	10.89100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.19500	9.25500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.14000	9.20000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.13500	9.19000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.23000	9.29500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.13000	9.18500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.86500	8.92500			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			8.19030		8.28430		0.00	1,498,824.90	183	35,482.00
\$ / R On 15/09/2008 Currency Future			8.37820		8.47630		0.00	0.00	0	16,475.00
\$ / R On 12/12/2008 Currency Future			8.57100		8.67320		0.00	574,257.00	67	5,251.00
£ / R On 13/06/2008 Currency Future			16.08240		16.36460		0.00	1,013,191.20	63	2,933.00
£ / R On 15/09/2008 Currency Future			16.33120		16.61890		0.00	0.00	0	521.00
£ / R On 12/12/2008 Currency Future			16.59130		16.88530		0.00	530,921.60	32	82.00
€ / R On 13/06/2008 Currency Future			12.72230		13.08650		0.00	11,144,734.80	876	10,091.00
€ / R On 15/09/2008 Currency Future			12.94880		13.32160		0.00	77,692.80	6	8,498.00
€ / R On 12/12/2008 Currency Future			13.18520		13.56620		0.00	0.00	0	1,824.00
ALBI On 02/05/2008 Index Future			256.63900		255.91000		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			119.00000	186	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			91,019.00000	83,796	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.54100		263.77700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			25,615.00000	29,033	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			37,845.00000	33,623	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.06200		271.29700		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			80,382.00000	86,011	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,412.00000	15,391	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.12500		110.87700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.38100		114.12600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.51300		117.25100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.81300		258.09900		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			1,065.00000	1,518	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			60,075.00000	53,388	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.21750		265.48250		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			5,922.00000	7,010	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			91,097.00000	84,835	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.50850		272.75300		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			36,390.00000	39,883	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			48,860.00000	44,798	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			315.58100		313.77000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.04900		11.08900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.10600		10.15500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.54400		9.60400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.22300		10.28400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.98300		10.03800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.97300		10.02600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.88900		9.93900		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			11.37000		11.37800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,506.00000	7,406	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,527.00000	4,443	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.41400		11.44500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,346.00000	13,260	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,449.00000	10,438	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.39000		11.42300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,927.00000	16,850	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,083.00000	14,086	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.34400		11.41300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,143.00000	20,027	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,717.00000	16,768	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.05000		11.07700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.71900		10.78300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,120.00000	24,019	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,219.00000	22,273	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.45300		10.47800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.01600		11.05400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			20,992.00000	20,353	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			543.00000	563	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.83400		10.87900		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
JN05 On 02/05/2008 jNote			10.20700		10.24800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			30,611.00000	29,089	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			96.00000	116	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.08500		10.13800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.80500		9.85900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			55,399.00000	52,145	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			9.72600		9.78200		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.77800		10.78400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.02200		11.03200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.36300		11.37600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.20600		11.21200		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.70800		244.88000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.90900		252.05600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.83300		258.95600		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.61600		9.68600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			15.00000	22	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,483.00000	1,341	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.48800		9.55800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			59.00000	71	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,094.00000	1,973	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			25.00000	30	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,548.00000	2,421	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.41800		9.48800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,486.00000	1,538	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,888.00000	1,822	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.14800		9.21300		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			156.00000	204	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,987.00000	2,643	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			35.00000	48	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,430.00000	4,051	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.07800		9.14300		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,400.00000	2,610	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,774.00000	1,602	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,049.00000	1,172	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,385.00000	3,126	6.55	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	8.25	Call			325.00000	376	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,720.00000	5,389	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			152.00000	180	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,113.00000	6,759	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.03000		9.09500		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,102.00000	1,233	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,096.00000	2,855	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.01900		9.07400		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			3.00000	4	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,299.00000	10,760	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.96000		9.01500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			176.00000	204	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,668.00000	13,156	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.91400		8.96900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			376.00000	468	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,111.00000	4,662	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.75000		10.78400		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			1,368.00000	1,342	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.31900		10.36500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			862.00000	867	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,714.00000	1,694	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.99100		10.04200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,397.00000	1,401	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,781.00000	1,769	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.16600		9.22600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			23.00000	31	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,591.00000	3,311	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.06800		9.12800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			117.00000	137	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,594.00000	5,332	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.98800		9.04800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			996.00000	1,099	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,372.00000	2,200	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.11300		9.17800		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			1.00000	2	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,747.00000	5,359	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.03300		9.09800		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			3.00000	4	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 07/08/2008 Bond Future	7.75	Put			8,395.00000	8,012	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.97200		9.03700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			428.00000	510	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,620.00000	3,322	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.10500		9.17000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			1.00000	2	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			6,093.00000	5,680	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.03400		9.09900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			1.00000	1	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			9,034.00000	8,624	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.97700		9.04200		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			375.00000	454	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,839.00000	3,512	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.19500		9.26000		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			0.00000	1	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,301.00000	4,032	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.09000		9.15500		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			55.00000	68	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,844.00000	4,595	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.99900		9.06400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			252.00000	286	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,518.00000	4,298	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.10800		9.16800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			1.00000	2	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			6,177.00000	5,791	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.04200		9.10200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			2.00000	4	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,442.00000	7,059	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.98900		9.04900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			292.00000	357	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,875.00000	3,557	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.85200		8.91200		12.88	0.00	0	6,260.00
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			10,214.00000	9,739	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.80200		8.86200		0.00	0.00	0	0.00
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			9,804.00000	9,325	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.76200		8.82200		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/11/2008 Bond Future	7.75	Put			9,473.00000	8,991	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.51000		254.80400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.99800		262.27000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.19900		269.45000		0.00	0.00	0	400.00
<b>Total for Derivatives:</b>								<b>14,839,622.30</b>	<b>1,227</b>	<b>122,884.00</b>

**Grand Total:** 14,839,622.30 1,227 122,884.00