



Daily MTM Report

Daily summary for 04/04/2008

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			9.49500	9.49500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.98000	8.98000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.84500	8.84500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.76000	10.76000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.00500	9.00500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.95500	8.95500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94500	8.94500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.04000	9.04000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.94500	8.94500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.67500	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
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 13/06/2008 Currency Future			7.96310		7.96430		0.00	4,013,402.40	504	42,197.00
\$ / R On 15/09/2008 Currency Future			8.14500		8.14520		0.00	162,900.00	20	18,019.00
\$ / R On 12/12/2008 Currency Future			8.32870		8.32790		0.00	0.00	0	7,373.00
£ / R On 13/06/2008 Currency Future			15.79220		15.80030		0.00	394,805.00	25	3,031.00
£ / R On 15/09/2008 Currency Future			16.03920		16.04570		0.00	641,568.00	40	591.00
£ / R On 12/12/2008 Currency Future			16.29520		16.29960		0.00	0.00	0	144.00
€ / R On 13/06/2008 Currency Future			12.49010		12.40910		0.00	1,049,168.40	84	12,923.00
€ / R On 15/09/2008 Currency Future			12.71100		12.62710		0.00	127,110.00	10	8,498.00
€ / R On 12/12/2008 Currency Future			12.93750		12.85240		0.00	0.00	0	4,662.00
ALBI On 02/05/2008 Index Future			259.02500		258.96500		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			791.00000	755	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			61,141.00000	60,505	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			266.70300		266.78400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			40,890.00000	40,288	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			23,050.00000	23,258	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.25500		274.33700		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			103,843.00000	103,107	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			10,473.00000	10,557	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.83700		111.83100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			115.11500		115.11000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			118.27000		118.26300		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			261.12200		261.06800		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			4,507.00000	4,436	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			33,827.00000	33,216	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			268.59600		268.53900		0.00	2,685,960.00	1	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			11,671.00000	11,715	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			66,281.00000	65,755	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.95400		275.89500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			52,434.00000	52,680	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			33,484.00000	33,140	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			315.65700		315.75200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.90600		10.90400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.92000		9.91900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.35300		9.35200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.05500		10.05200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.79100		9.79000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.77500		9.77300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.68200		9.68000		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			11.29400		11.29500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,114.00000	7,019	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,333.00000	4,237	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.35300		11.35200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,088.00000	13,043	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,416.00000	10,369	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.28200		11.28200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,644.00000	16,608	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,141.00000	14,106	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.23300		11.23000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			19,825.00000	19,799	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,842.00000	16,809	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.91000		10.89600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.56900		10.56500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			23,785.00000	23,767	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,413.00000	22,384	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.27300		10.27300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.88800		10.88600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18,217.00000	18,208	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			701.00000	653	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.67700		10.67500		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			10.01700		10.01500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			22,056.00000	22,103	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			359.00000	326	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.89700		9.89500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.60500		9.60400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			39,897.00000	39,959	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			8.00000	6	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.51900		9.51800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.77200		10.77800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.00300		11.01300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.32900		11.34000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.18100		11.18800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			248.57100		248.48600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			255.85800		255.77000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			262.86900		262.77700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.46600		9.45600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			46.00000	41	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,025.00000	1,041	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.33800		9.32800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			105.00000	101	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,702.00000	1,718	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			48.00000	45	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,133.00000	2,150	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.26800		9.25800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,664.00000	1,652	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,678.00000	1,682	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.94800		8.95800		6.35	0.00	0	10,614.00
R157 On 02/05/2008 Bond Future	8.75	Call			441.00000	445	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,723.00000	1,666	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			126.00000	125	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,973.00000	2,911	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.87800		8.88800		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,606.00000	1,625	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,433.00000	2,392	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,301.00000	3,334	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,166.00000	1,139	6.85	0.00	0	500.00

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		574.00000	581	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		4,459.00000	4,407	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		293.00000	297	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		5,745.00000	5,689	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.83000	8.84000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,685.00000	1,708	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,210.00000	2,174	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.80900	8.81900		11.34	0.00	0	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call		15.00000	14	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		8,775.00000	8,673	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.75000	8.76000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		352.00000	357	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		11,306.00000	11,209	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.70400	8.71400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		969.00000	999	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		3,166.00000	3,094	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.65600	10.65400		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		1,270.00000	1,271	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.19400	10.19300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		884.00000	879	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,646.00000	1,641	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.86000	9.85800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,412.00000	1,408	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,741.00000	1,738	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.96600	8.96600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		91.00000	85	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		2,400.00000	2,394	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.86800	8.86800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		232.00000	229	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		4,480.00000	4,477	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.78800	8.78800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		1,502.00000	1,498	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,679.00000	1,675	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.91300	8.92300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		8.00000	8	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		4,219.00000	4,158	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.83300	8.84300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		12.00000	12	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		6,886.00000	6,827	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.77200	8.78200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		822.00000	839	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,515.00000	2,473	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.90500	8.91500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		9.00000	9	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		4,464.00000	4,399	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.83400	8.84400		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		7,415.00000	7,350	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.77700	8.78700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		769.00000	787	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,624.00000	2,578	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.01500	9.00500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		3.00000	3	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,241.00000	3,282	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.91000	8.90000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		122.00000	117	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,879.00000	3,914	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.81900	8.80900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		412.00000	402	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,677.00000	3,706	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.90800	8.91800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		9.00000	9	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		4,559.00000	4,493	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.84200	8.85200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		15.00000	16	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		5,837.00000	5,772	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.78900	8.79900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		647.00000	664	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,622.00000	2,573	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.65200	8.65200		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		2.00000	2	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		8,118.00000	8,117	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.60200	8.60200		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		7,689.00000	7,689	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.56200	8.56200		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		9.00000	9	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			7,352.00000	7,352	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			257.79800		257.74500		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			265.35500		265.30000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.62600		272.56800		0.00	0.00	0	400.00
Total for Derivatives:								9,074,913.80	684	139,065.00

Grand Total: 9,074,913.80 684 139,065.00