



Daily MTM Report

Daily summary for 14/04/2008

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			9.90000	9.87000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.27500	9.25500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.13500	9.11500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.05900	11.04700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.31000	9.29000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.24000	9.22000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.23000	9.21500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.35000	9.33500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.23000	9.21500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.97000	8.95500			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			7.99980		7.94250		0.00	49,958,751.00	6,245	49,612.00
\$ / R On 15/09/2008 Currency Future			8.18530		8.12750		0.00	24,555.90	3	18,056.00
\$ / R On 12/12/2008 Currency Future			8.37820		8.31950		0.00	670,256.00	80	7,703.00
£ / R On 13/06/2008 Currency Future			15.79420		15.58070		0.00	0.00	0	2,459.00
£ / R On 15/09/2008 Currency Future			16.04470		15.82920		0.00	160,447.00	10	621.00
£ / R On 12/12/2008 Currency Future			16.30950		16.09170		0.00	0.00	0	187.00
€ / R On 13/06/2008 Currency Future			12.63850		12.52740		0.00	0.00	0	16,636.00
€ / R On 15/09/2008 Currency Future			12.86630		12.75530		0.00	0.00	0	8,513.00
€ / R On 12/12/2008 Currency Future			13.10510		12.99300		0.00	0.00	0	4,708.00
ALBI On 02/05/2008 Index Future			254.94000		255.07900		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			6.00000	2	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			99,216.00000	100,602	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			262.91800		263.07300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			21,291.00000	20,303	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			40,561.00000	41,123	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.64800		270.80600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			75,922.00000	74,535	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,862.00000	18,055	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.53800		110.56200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.82100		113.84500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.95100		116.97600		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.20600		257.32550		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			183.00000	92	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			66,928.00000	68,032	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.70900		264.83100		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			4,321.00000	3,993	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			96,011.00000	96,903	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.01300		272.13750		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			32,570.00000	31,739	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			51,195.00000	51,609	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			317.67500		318.06700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.35700		11.35200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.23700		10.19700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.61400		9.61300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.38700		10.35800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.06700		10.06300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.03100		10.02900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.94000		9.93800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.62500		11.37500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.67400		11.67500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,870.00000	6,530	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			3,141.00000	2,807	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.80300		11.80000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,296.00000	13,156	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			9,542.00000	9,395	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.77000		11.77100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,979.00000	16,870	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,295.00000	13,188	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.67900		11.70100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,180.00000	20,062	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,060.00000	15,995	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.41700		11.41300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.08000		11.08000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,223.00000	24,152	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,603.00000	21,532	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.75800		10.75400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.35400		11.35600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			25,783.00000	25,719	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			63.00000	35	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.17500		11.16900		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			10.43200		10.38100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			35,477.00000	37,383	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			4.00000	1	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.29700		10.25600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.87700		9.87300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			56,101.00000	56,306	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			9.78400		9.78000		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.82400		10.83000		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.10900		11.12400		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.47100		11.49000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27000		11.28000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			243.78900		244.04100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.02800		251.28700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.93300		258.19700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.87200		9.84200		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			1.00000	0	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,799.00000	1,861	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.69900		9.66900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			35.00000	30	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,281.00000	2,333	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			13.00000	11	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,747.00000	2,802	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.57600		9.54600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,398.00000	1,363	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,898.00000	1,914	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.25200		9.23200		6.35	5,714,215.22	46	10,588.00
R157 On 02/05/2008 Bond Future	8.75	Call			63.00000	38	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			3,008.00000	3,104	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			8.00000	3	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,517.00000	4,633	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.15800		9.13800		6.25	3,833,065.20	30	2,577.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,327.00000	2,236	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,671.00000	1,698	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call			1,570.00000	1,494	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,384.00000	2,425	6.70	0.00	0	200.00

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		980.00000	921	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		3,287.00000	3,346	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		121,475.00000	121,358	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		3,197.00000	3,096	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put		1,095.00000	1,111	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call		558.00000	516	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put		4,382.00000	4,458	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		284.00000	258	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		5,650.00000	5,741	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		127.00000	112	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		7,059.00000	7,162	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.08700	9.06700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,113.00000	1,060	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,947.00000	3,009	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.11400	9.09400		11.34	0.00	0	1,250.00
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		11,491.00000	11,686	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.04000	9.02000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		138.00000	121	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		13,679.00000	13,857	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.98000	8.96000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		362.00000	325	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		5,009.00000	5,167	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.99600	10.97700		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		1,514.00000	1,529	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.56400	10.53900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		775.00000	755	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,717.00000	1,711	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.26000	10.22900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,332.00000	1,317	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,770.00000	1,764	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.28700	9.26700		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		4.00000	2	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		3,769.00000	3,862	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.17400	9.15400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		89.00000	78	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		5,688.00000	5,771	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.07800	9.05800		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
R201 On 06/11/2008 Bond Future	8.75	Call		942.00000	898	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,363.00000	2,412	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.21900	9.20900		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		5,931.00000	5,990	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.11900	9.10900		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		8,458.00000	8,517	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.03900	9.02900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		411.00000	392	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,556.00000	3,595	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.21100	9.20100		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		6,288.00000	6,352	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.12200	9.11200		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		9,116.00000	9,179	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.04700	9.03700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		355.00000	337	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,789.00000	3,833	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.32300	9.30300		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		4,479.00000	4,561	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.19000	9.17000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		41.00000	36	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,890.00000	4,965	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.07100	9.05100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		238.00000	222	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,454.00000	4,516	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.21300	9.20300		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		6,400.00000	6,464	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.13100	9.12100		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		7,562.00000	7,626	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.06100	9.05100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		269.00000	253	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,864.00000	3,912	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 02/05/2008 Bond Future			8.95700	8.93700		12.88	2,555,730.10	35	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		10,410.00000	10,567	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.89400	8.87400		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		9,900.00000	10,058	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.84300	8.82300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		1.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		9,481.00000	9,640	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			253.89700	254.02000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.43600	261.56200		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.62700	268.75500		0.00	0.00	0	400.00

Total for Derivatives:							62,917,020.42	6,449	153,161.00
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Grand Total:							62,917,020.42	6,449	153,161.00
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