



Daily MTM Report

Daily summary for 17/04/2008

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	9.94500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.21000	9.24000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.03500	9.05500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.10100	11.08400			0.00	0	0.00
R201 On 21/12/2014 Bond			9.25000	9.27500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.17000	9.19500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.16000	9.18000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.28000	9.30500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.15500	9.18000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.85000	8.87500			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			7.92700		8.19360		0.00	2,536,640.00	320	54,072.00
\$ / R On 15/09/2008 Currency Future			8.10970		8.37930		0.00	1,621,940.00	200	18,256.00
\$ / R On 12/12/2008 Currency Future			8.29470		8.57170		0.00	2,073,675.00	250	7,908.00
£ / R On 13/06/2008 Currency Future			15.67740		16.16180		0.00	156,774.00	10	2,169.00
£ / R On 15/09/2008 Currency Future			15.93800		16.41840		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			16.20630		16.69160		0.00	243,094.50	15	208.00
€ / R On 13/06/2008 Currency Future			12.57770		12.99590		0.00	5,295,211.70	421	16,027.00
€ / R On 15/09/2008 Currency Future			12.81080		13.22740		0.00	0.00	0	8,513.00
€ / R On 12/12/2008 Currency Future			13.04840		13.46780		0.00	0.00	0	4,833.00
ALBI On 02/05/2008 Index Future			255.60800		255.28200		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			97,181.00000	93,921	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.62400		263.33900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			21,759.00000	22,839	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			38,369.00000	36,599	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.41500		271.10800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			77,715.00000	79,907	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			16,635.00000	15,757	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.62100		110.52100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.90800		113.80500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.04400		116.93800		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.79500		257.48250		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			77.00000	84	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			65,252.00000	62,134	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.31900		264.99650		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			4,197.00000	4,523	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			94,232.00000	91,333	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.64400		272.31150		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			32,845.00000	34,236	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			49,730.00000	47,796	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			316.71300		316.67800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.39300		11.38600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.20000		10.21200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.60500		9.60700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.36200		10.37200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.06400		10.07200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.03000		10.03400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93900		9.94200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.67500		11.65800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.71200		11.70600		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			6,345.00000	6,226	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			2,539.00000	2,413	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.85700		11.84400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,114.00000	13,082	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			9,254.00000	9,191	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.80600		11.80700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,845.00000	16,807	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			13,074.00000	13,039	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70700		11.68400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,008.00000	20,007	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,929.00000	15,872	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.45700		11.46300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.12300		11.10200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,131.00000	24,133	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,458.00000	21,409	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.82600		10.80900		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.40200		11.39100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			26,348.00000	26,526	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			18.00000	12	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.21500		11.20400		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			10.97800	10.97000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call		12,608.00000	12,634	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put		17,548.00000	17,432	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.72500	10.72000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call		13,715.00000	13,721	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put		23,089.00000	23,006	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.42700	10.42700		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		37,197.00000	37,187	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			10.29300	10.29800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.46300	9.49400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call		707.00000	648	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put		66,494.00000	67,662	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.87700	9.88100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		56,545.00000	56,300	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			9.78200	9.78600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.20400	9.22800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.82300	10.82400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.11600	11.11500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.49500	11.48800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28600	11.28000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.46500	0.00000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.65800	0.00000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.46900	0.00000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.61900	0.00000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.81300	0.00000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.88500	244.48500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.16100	251.74900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.10400	258.67900		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.91200	9.92200		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		1,967.00000	1,945	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.73900	9.74900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		24.00000	25	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		2,422.00000	2,403	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		8.00000	8	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,894.00000	2,875	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			9.61600	9.62600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,318.00000	1,321	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,952.00000	1,939	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.19200	9.22200		6.35	52,324,931.40	420	10,988.00
R157 On 02/05/2008 Bond Future	8.75	Call		36.00000	40	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,921.00000	2,744	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3.00000	3	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,452.00000	4,272	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.09800	9.12800		6.25	74,310,446.80	580	6,457.00
R157 On 07/08/2008 Bond Future	9.25	Call		2,318.00000	2,411	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,604.00000	1,520	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call		1,554.00000	1,626	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		2,310.00000	2,205	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call		963.00000	1,013	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		3,211.00000	3,085	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		121,534.00000	121,710	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		3,199.00000	3,312	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put		1,038.00000	975	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call		542.00000	574	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put		4,307.00000	4,163	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		272.00000	290	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		5,578.00000	5,420	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		119.00000	128	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		6,992.00000	6,824	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.02700	9.05700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,113.00000	1,171	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,889.00000	2,776	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.01400	9.04400		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		11,002.00000	10,707	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.94000	8.97000		12.02	0.00	0	2,320.00
R186 On 07/08/2008 Bond Future	7.75	Call		146.00000	157	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		13,196.00000	12,912	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.88000	8.91000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		432.00000	486	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		4,587.00000	4,344	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.05500	11.03100		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		1,555.00000	1,573	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			10.61800	10.60000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		739.00000	730	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,713.00000	1,714	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.32300	10.31100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,302.00000	1,297	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,765.00000	1,763	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.22700	9.25700		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		3,718.00000	3,574	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.11400	9.14400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		83.00000	89	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		5,635.00000	5,501	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.01800	9.04800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		941.00000	989	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		2,317.00000	2,227	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.14900	9.17900		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		5,752.00000	5,573	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.04900	9.07900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		2.00000	2	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,282.00000	8,105	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.96900	8.99900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		435.00000	471	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,405.00000	3,266	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.14100	9.16100		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		6,035.00000	5,908	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.05200	9.07200		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		8,864.00000	8,738	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.97700	8.99700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		391.00000	414	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,574.00000	3,472	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.25300	9.28300		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		4,396.00000	4,272	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.12000	9.15000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		40.00000	43	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,808.00000	4,691	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			9.00100	9.03100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		239.00000	253	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,377.00000	4,273	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.14300	9.16300		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		6,144.00000	6,015	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.06100	9.08100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1.00000	2	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,307.00000	7,179	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.99100	9.01100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		300.00000	320	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,641.00000	3,533	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.83700	8.86700		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		9,858.00000	9,619	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.77400	8.80400		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		9,341.00000	9,100	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.72300	8.75300		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		8,918.00000	8,675	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.48400	254.17500		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.04600	261.72600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.26100	268.93100		0.00	0.00	0	400.00

Total for Derivatives:							138,562,713.40	2,216	159,893.00
-------------------------------	--	--	--	--	--	--	-----------------------	--------------	-------------------

Grand Total:							138,562,713.40	2,216	159,893.00
---------------------	--	--	--	--	--	--	-----------------------	--------------	-------------------