



# Daily MTM Report

Daily summary for 29/04/2008

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			10.30200	10.25600			0.00	0	0.00
R157 On 15/09/2015 Bond			9.46100	9.42400			0.00	0	0.00
R186 On 21/12/2026 Bond			9.29600	9.26200			0.00	0	0.00
R196 On 28/02/2009 Bond			11.91700	11.30700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.50600	9.46400			0.00	0	0.00
R203 On 15/09/2017 Bond			9.41100	9.36800			0.00	0	0.00
R204 On 21/12/2018 Bond			9.40100	9.35300			0.00	0	0.00
R206 On 15/01/2014 Bond			9.53100	9.48900			0.00	0	0.00
R207 On 15/01/2020 Bond			9.40100	9.35700			0.00	0	0.00
R209 On 31/03/2036 Bond			9.13100	9.09700			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			7.66750		7.71310		0.00	6,064,992.50	791	64,962.00
\$ / R On 15/09/2008 Currency Future			7.84520		7.89530		0.00	94,644,492.80	12,064	35,503.00
\$ / R On 12/12/2008 Currency Future			8.02830		8.07630		0.00	1,075,792.20	134	8,550.00
£ / R On 13/06/2008 Currency Future			15.06380		15.28540		0.00	1,581,699.00	105	6,324.00
£ / R On 15/09/2008 Currency Future			15.31270		15.54470		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			15.57490		15.80330		0.00	1,012,368.50	65	500.00
€ / R On 13/06/2008 Currency Future			11.94400		12.04940		0.00	2,759,064.00	231	17,325.00
€ / R On 15/09/2008 Currency Future			12.16590		12.28000		0.00	0.00	0	8,477.00
€ / R On 12/12/2008 Currency Future			12.39650		12.50980		0.00	1,140,478.00	92	5,077.00
ALBI On 02/05/2008 Index Future			252.23200		252.63900		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			123,610.00000	127,680	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			259.87600		260.13300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			10,105.00000	9,070	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			58,775.00000	60,310	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.92000		268.09400		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			56,273.00000	54,798	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			25,333.00000	25,598	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			109.13300		109.58100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.44600		113.00300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.74500		116.35200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			254.20400		254.89200		0.00	66,093,040.00	26	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			91,080.00000	97,960	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.90800		262.63500		0.00	68,096,080.00	26	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			1,715.00000	1,207	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			115,365.00000	122,127	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.91900		270.34050		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			24,037.00000	22,164	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			60,632.00000	62,974	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			311.69500		312.55500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.89600		11.85000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.59700		10.57700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.89000		9.90000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.73800		10.70900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.36800		10.34800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.30000		10.28700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.20100		10.19700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.82500		11.81300		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.85800		11.91800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.34600		12.28600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.36800		12.30600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.28700		12.19700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.02900		11.99300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.74400		11.69900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.42800		11.39100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.91800		11.87400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.79300		11.73900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.56600		11.51300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.30600		11.25600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.87600		10.83100		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.74600		10.70100		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.29300		11.24400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			10.16200		10.14500		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.06700		10.05100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.35100		10.33900		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
JROD On 30/04/2008 jRod			10.81100		10.81100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.07200		11.09000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.47200		11.50100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.32500		11.33900		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.58300		11.59200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.88000		11.88000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.67800		11.67100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.87600		11.86300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.10800		12.08700		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future			10.29000		10.24000		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Call			161.00000	73	0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Put			664.00000	680	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future			9.45900		9.41900		0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Call			88.00000	20	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Put			1,097.00000	1,266	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future			9.29900		9.25900		0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Call			1.00000	0	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Put			2,515.00000	2,894	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future			9.39800		9.35800		0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Call			83.00000	16	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Put			760.00000	942	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future			9.12900		9.08900		0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Call			38.00000	3	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Put			722.00000	992	0.00	0.00	0	0.00
MLBI On 05/05/2008 Index Future			252.23200		252.63900		0.00	0.00	0	0.00
MOVI On 05/05/2008 jGovi			254.20400		254.89200		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			240.99900		241.51100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			248.31400		249.05200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.59900		256.43300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			10.29000		10.24000		2.64	710,572,189.91	6,589	1,164.00
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			2,634.00000	2,738	2.64	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 07/08/2008 Bond Future			10.09000	10.04000		2.33	731,978,599.00	6,589	7,104.00
R153 On 07/08/2008 Bond Future	8.50	Call		6.00000	4	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		2,952.00000	3,044	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		2.00000	1	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		3,436.00000	3,529	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.92600	9.87600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,105.00000	1,056	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		2,159.00000	2,193	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.45900	9.41900		6.35	1,014,397,353.36	8,248	9,702.00
R157 On 02/05/2008 Bond Future	8.75	Call		0.00000	0	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		4,063.00000	4,300	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		0.00000	0	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		5,627.00000	5,865	6.50	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.34200	9.30200		6.25	85,392,969.20	674	6,457.00
R157 On 07/08/2008 Bond Future	9.25	Call		1,706.00000	1,561	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		2,009.00000	2,096	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call		1,073.00000	960	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		2,845.00000	2,965	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call		614.00000	535	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		3,879.00000	4,032	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		120,517.00000	120,285	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		2,471.00000	2,298	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put		1,327.00000	1,386	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call		314.00000	264	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put		5,096.00000	5,279	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		140.00000	113	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		6,464.00000	6,669	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		53.00000	41	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		7,943.00000	8,163	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.24800	9.20800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		797.00000	718	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,435.00000	3,583	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.29900	9.25900		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		13,082.00000	13,463	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.21700	9.17700		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		55.00000	41	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		15,116.00000	15,484	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.14900	9.10900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		161.00000	125	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
R186 On 06/11/2008 Bond Future	8.50	Put			6,253.00000	6,601	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.92200		11.29600		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			1,755.00000	2,225	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.70600		10.87700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			642.00000	486	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,761.00000	2,034	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.30500		10.61600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,228.00000	1,124	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,780.00000	1,879	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.49800		9.45800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			0.00000	0	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			4,675.00000	4,864	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.37600		9.33600		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			34.00000	25	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,481.00000	6,658	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.27100		9.23100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			640.00000	578	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,849.00000	2,968	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.40800		9.36800		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			6,869.00000	7,103	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.29700		9.25700		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			9,323.00000	9,555	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.20700		9.16700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			243.00000	206	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,187.00000	4,380	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.39800		9.35800		7.21	297,971,993.44	3,179	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			7,275.00000	7,524	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.29900		9.25900		0.00	294,368,247.25	3,179	3,179.00
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			10,034.00000	10,282	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.21400		9.17400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			200.00000	166	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,483.00000	4,696	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.52800		9.48800		4.88	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 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		5,239.00000	5,402	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.38000	9.34000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		14.00000	10	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		5,542.00000	5,698	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.24700	9.20700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		147.00000	128	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,969.00000	5,105	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.39900	9.35900		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		7,391.00000	7,643	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.30700	9.26700		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		0.00000	0	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		8,486.00000	8,737	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.22800	9.18800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		140.00000	113	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,599.00000	4,823	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			9.12900	9.08900		12.88	444,594,647.25	6,201	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		11,586.00000	11,890	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.06000	9.02000		0.00	458,498,343.42	6,201	8,651.00
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		11,042.00000	11,350	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.00300	8.96300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		10,585.00000	10,896	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			251.18800	251.61900		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.81300	259.47500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.40600	267.16600		0.00	0.00	0	400.00

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<b>Total for Derivatives:</b>							<b>4,280,242,349.83</b>	<b>54,394</b>	<b>201,260.00</b>
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<b>Grand Total:</b>							<b>4,280,242,349.83</b>	<b>54,394</b>	<b>201,260.00</b>
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