



Daily MTM Report

Daily summary for 30/04/2008

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			10.34200	10.30200			0.00	0	0.00
R157 On 15/09/2015 Bond			9.50100	9.46100			0.00	0	0.00
R186 On 21/12/2026 Bond			9.33100	9.29600			0.00	0	0.00
R196 On 28/02/2009 Bond			11.38900	11.91700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.54100	9.50600			0.00	0	0.00
R203 On 15/09/2017 Bond			9.45100	9.41100			0.00	0	0.00
R204 On 21/12/2018 Bond			9.43100	9.40100			0.00	0	0.00
R206 On 15/01/2014 Bond			9.57100	9.53100			0.00	0	0.00
R207 On 15/01/2020 Bond			9.43600	9.40100			0.00	0	0.00
R209 On 31/03/2036 Bond			9.15600	9.13100			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			7.64490		7.66750		0.00	9,678,443.40	1,266	65,966.00
\$ / R On 15/09/2008 Currency Future			7.82200		7.84520		0.00	0.00	0	35,503.00
\$ / R On 12/12/2008 Currency Future			8.00880		8.02830		0.00	0.00	0	8,550.00
£ / R On 13/06/2008 Currency Future			15.09730		15.06380		0.00	1,887,162.50	125	6,299.00
£ / R On 15/09/2008 Currency Future			15.35000		15.31270		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			15.62390		15.57490		0.00	0.00	0	500.00
€ / R On 13/06/2008 Currency Future			11.87950		11.94400		0.00	831,565.00	70	17,375.00
€ / R On 15/09/2008 Currency Future			12.10080		12.16590		0.00	0.00	0	8,477.00
€ / R On 12/12/2008 Currency Future			12.33850		12.39650		0.00	0.00	0	5,077.00
ALBI On 02/05/2008 Index Future			266.72400		252.23200		0.00	1,584,340,560.00	594	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			0.00000	17,398	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			127,680.00000	158	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			259.93500		259.87600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			9,070.00000	9,103	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			60,310.00000	59,753	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.94100		267.92000		0.00	1,591,569,540.00	594	594.00
ALBI On 06/11/2008 Index Future	265.00	Call			54,798.00000	54,833	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			25,598.00000	25,423	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			109.19900		109.13300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.51000		112.44600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.81000		115.74500		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			253.48550		254.20400		0.00	0.00	0	0.00
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			97,960.00000	105,145	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			261.15900		261.90800		0.00	0.00	0	149.00
GOVI On 07/08/2008 jGovi	274.00	Call			1,207.00000	891	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			122,127.00000	129,301	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.14700		269.91900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			22,164.00000	19,516	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			62,974.00000	68,046	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			311.65700		311.69500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.89100		11.89600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.60200		10.59700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.89600		9.89000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.74400		10.73800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.37500		10.36800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.29500		10.30000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.19700		10.20100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.82500		11.82500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.93600		11.85800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.36600		12.34600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.37700		12.36800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.25900		12.28700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			12.02800		12.02900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.70800		11.74400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.38400		11.42800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.90900		11.91800		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.78200		11.79300		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			11.55800		11.56600		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.30800		11.30600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.87800		10.87600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.75000		10.74600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.29400		11.29300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			10.16400		10.16200		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			10.06400		10.06700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.34400		10.35100		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			10.81084		10.81100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.07300		11.07200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.48600		11.47200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.87900		11.32500		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.61500		11.58300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.93100		11.88000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.19200		11.67800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.93500		11.87600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.18100		12.10800		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future			10.34000		10.29000		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Call			73.00000	41	0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Put			680.00000	753	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future			9.50900		9.45900		0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Call			20.00000	4	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Put			1,266.00000	1,547	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future			9.33900		9.29900		0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Call			0.00000	0	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Put			2,894.00000	3,272	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future			9.43800		9.39800		0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Call			16.00000	3	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Put			942.00000	1,177	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future			9.16900		9.12900		0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Call			3.00000	0	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Put			992.00000	1,291	0.00	0.00	0	0.00
MLBI On 05/05/2008 Index Future			311.65700		252.23200		0.00	0.00	0	0.00
MOVI On 05/05/2008 jGovi			253.48550		254.20400		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			240.20400		240.99900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.48700		248.31400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			254.74700		255.59900		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			10.34000		10.29000		2.64	77,355,790.66	718	0.00
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			2,738.00000	2,843	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			10.14000	10.09000		2.33	0.00	0	7,104.00
R153 On 07/08/2008 Bond Future	8.50	Call		4.00000	3	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		3,044.00000	3,137	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		1.00000	1	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		3,529.00000	3,622	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.97600	9.92600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,056.00000	1,020	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		2,193.00000	2,241	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.50900	9.45900		6.35	255,688,565.00	2,084	0.00
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		4,300.00000	4,596	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		5,865.00000	6,161	6.50	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.39200	9.34200		6.25	516,243,615.08	4,084	6,641.00
R157 On 07/08/2008 Bond Future	9.25	Call		1,561.00000	1,422	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		2,096.00000	2,247	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call		960.00000	859	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put		2,965.00000	3,153	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call		535.00000	468	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put		4,032.00000	4,255	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call		120,285.00000	119,995	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		2,298.00000	2,123	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put		1,386.00000	1,501	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call		264.00000	225	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put		5,279.00000	5,529	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call		113.00000	94	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		6,669.00000	6,939	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		41.00000	33	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		8,163.00000	8,444	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.29800	9.24800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		718.00000	642	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		3,583.00000	3,789	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.33900	9.29900		11.34	119,801,797.50	1,050	0.00
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		13,463.00000	13,841	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.25700	9.21700		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call		41.00000	34	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		15,484.00000	15,857	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.18900	9.14900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		125.00000	100	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			6,601.00000	6,957	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.38800		11.92200		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			2,225.00000	1,825	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.97500		11.70600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			486.00000	600	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			2,034.00000	1,770	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.70600		11.30500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,124.00000	1,197	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,879.00000	1,776	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.54800		9.49800		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			4,864.00000	5,100	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.42600		9.37600		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			25.00000	20	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,658.00000	6,883	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.32100		9.27100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			578.00000	517	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,968.00000	3,133	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.45800		9.40800		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			7,103.00000	7,395	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.34700		9.29700		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			9,555.00000	9,844	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.25700		9.20700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			206.00000	171	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,380.00000	4,632	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.43800		9.39800		7.21	56,089,956.00	600	0.00
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			7,524.00000	7,772	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.33900		9.29900		0.00	0.00	0	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			10,282.00000	10,529	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.25400		9.21400		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			166.00000	141	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,696.00000	4,916	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.57800		9.52800		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		5,402.00000	5,606	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.43000	9.38000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		10.00000	7	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		5,698.00000	5,894	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.29700	9.24700		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		128.00000	111	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		5,105.00000	5,282	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.44900	9.39900		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		7,643.00000	7,956	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.35700	9.30700		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		8,737.00000	9,049	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.27800	9.22800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		113.00000	89	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,823.00000	5,111	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			9.16900	9.12900		12.88	0.00	0	0.00
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		11,890.00000	12,192	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			9.10000	9.06000		0.00	0.00	0	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		11,350.00000	11,655	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			9.04300	9.00300		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		10,896.00000	11,204	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			250.48300	251.18800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.07700	258.81300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			265.64800	266.40600		0.00	0.00	0	400.00

Total for Derivatives:							4,213,486,995.14	11,185	180,536.00
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Grand Total:							4,213,486,995.14	11,185	180,536.00
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