



Daily MTM Report

Daily summary for 04/03/2008

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			9.65500	9.65500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.11000	9.10500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.95000	8.95500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.75600	10.75100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.13000	9.12500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.08000	9.07000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.07000	9.06500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.17500	9.17000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.07000	9.06500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.79000	8.79000			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 17/03/2008 Currency Future			7.85170		7.88510		0.00	15,467,849.00	1,970	32,706.00
\$ / R On 13/06/2008 Currency Future			8.02330		8.05900		0.00	8,167,719.40	1,018	25,698.00
\$ / R On 15/09/2008 Currency Future			8.20400		8.24170		0.00	590,688.00	72	13,425.00
£ / R On 17/03/2008 Currency Future			15.59150		15.69130		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.82090		15.92450		0.00	0.00	0	1,378.00
£ / R On 15/09/2008 Currency Future			16.06360		16.17160		0.00	0.00	0	682.00
€ / R On 17/03/2008 Currency Future			11.93890		12.03350		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			12.15380		12.25300		0.00	1,567,840.20	129	5,052.00
€ / R On 15/09/2008 Currency Future			12.37560		12.48010		0.00	14,850,720.00	1,200	7,169.00
ALBI On 02/05/2008 Index Future			257.68700		257.89900		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			2,215.00000	1,960	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			73,225.00000	75,090	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			265.83700		268.93800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			58,089.00000	38,956	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			18,709.00000	30,586	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			273.39800		276.60200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			124,634.00000	98,287	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,614.00000	14,307	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.34600		111.41900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.65600		114.73100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.82100		117.89800		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			259.78900		259.99700		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			6,922.00000	6,330	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			46,952.00000	48,440	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			267.26750		267.48100		0.00	2,672,675.00	1	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			11,963.00000	11,381	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			77,153.00000	78,706	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.72600		274.94550		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			50,011.00000	48,740	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			40,556.00000	41,480	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			307.83200		307.80300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.92600		10.91700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.11800		10.12800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.42900		9.46400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.17100		10.17200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99400		10.00600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.91300		9.92300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.84100		9.85200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32500		11.33000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.42000		11.43100		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,691.00000	9,609	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,642.00000	6,587	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.40900		11.43000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,543.00000	14,475	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,683.00000	11,665	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.31800		11.33500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,768.00000	17,714	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,138.00000	15,124	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.15200		11.14400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,614.00000	20,596	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,839.00000	17,802	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.84600		10.83100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.54000		10.50500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,432.00000	24,451	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,205.00000	23,139	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.19800		10.13800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.89300		10.88300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,547.00000	19,643	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			2,148.00000	2,068	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.68000		10.66700		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			10.11600		10.12700		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			26,827.00000	26,419	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			921.00000	934	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.99300		10.00600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.74200		9.75500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			49,125.00000	48,340	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			42.00000	44	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.65800		9.67000		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.75800		10.76400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.96900		10.97800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.27400		11.28600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.15800		11.16400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.34500		11.35100		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			247.22600		247.45700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			254.57500		254.81300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.60300		261.84700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.52300		9.51800		2.64	12,040,526.30	110	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			109.00000	105	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,220.00000	1,226	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.31800		9.31300		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			151.00000	148	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,719.00000	1,726	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			77.00000	75	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,133.00000	2,141	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.16800		9.16300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,862.00000	1,854	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,715.00000	1,715	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.04700		9.03700		6.35	0.00	0	10,214.00
R157 On 02/05/2008 Bond Future	8.75	Call			656.00000	627	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,420.00000	2,453	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			283.00000	266	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,612.00000	3,656	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.96100		8.95100		6.25	0.00	0	2,510.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,671.00000	1,639	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,873.00000	2,901	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			654.00000	636	6.25	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	Put			4,915.00000	4,956	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			359.00000	347	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,186.00000	6,233	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,283.00000	3,238	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,522.00000	1,537	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.89800		8.88800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,691.00000	1,661	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,494.00000	2,522	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.90200		8.90200		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			92.00000	88	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			9,687.00000	9,683	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.83500		8.83500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			438.00000	433	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			12,147.00000	12,142	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.77900		8.77900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			880.00000	876	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,732.00000	3,728	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.56200		10.55300		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			1.00000	1	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,194.00000	1,201	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.14300		10.13600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,036.00000	1,030	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,767.00000	1,765	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.85500		9.85100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,521.00000	1,517	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,848.00000	1,845	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.04200		9.02700		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			223.00000	207	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,830.00000	2,886	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.92400		8.90900		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			298.00000	285	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			4,741.00000	4,799	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.81800		8.80300		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,578.00000	1,541	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,824.00000	1,857	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.01000		9.00000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			45.00000	41	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			4,723.00000	4,779	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.91300		8.90300		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	Call			19.00000	18	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			7,254.00000	7,312	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.83300		8.82300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			836.00000	814	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,772.00000	2,809	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.01000		9.00000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			49.00000	44	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,053.00000	5,113	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.92800		8.91800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			8.00000	7	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			7,893.00000	7,956	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.85800		8.84800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			741.00000	719	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			2,984.00000	3,026	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.07800		9.06800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			26.00000	23	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			3,527.00000	3,567	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.95100		8.94100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			163.00000	157	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,086.00000	4,121	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.83400		8.82400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			474.00000	463	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,798.00000	3,827	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.01700		9.00200		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			49.00000	43	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			5,150.00000	5,242	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.94200		8.92700		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			20.00000	18	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			6,331.00000	6,426	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.87600		8.86100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			615.00000	587	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			2,992.00000	3,061	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.74900		8.74400		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			23.00000	21	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			8,893.00000	8,931	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.69000		8.68500		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			1.00000	1	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			8,376.00000	8,417	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.64100		8.63600		0.00	0.00	0	260.00

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	Call			8.00000	8	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			7,968.00000	8,009	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			256.52400		256.73200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			264.14900		264.36300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.44200		271.66000		0.00	0.00	0	400.00

Total for Derivatives:								55,358,017.90	4,500	133,298.00
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Grand Total:								55,358,017.90	4,500	133,298.00
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