



Daily MTM Report

Daily summary for 18/03/2008

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			9.58500	9.68000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.19000	9.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.07000	9.16500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.84200	10.82600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.22500	9.30000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.19000	9.28000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18500	9.28000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.24500	9.33500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.18000	9.27000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.90500	8.99000			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			8.20030		8.32240		0.00	23,682,466.40	2,888	30,083.00
\$ / R On 15/09/2008 Currency Future			8.39290		8.51960		0.00	3,801,983.70	453	16,129.00
\$ / R On 12/12/2008 Currency Future			8.59030		8.72200		0.00	0.00	0	3,000.00
£ / R On 13/06/2008 Currency Future			16.42880		16.57450		0.00	657,152.00	40	2,349.00
£ / R On 15/09/2008 Currency Future			16.67650		16.82380		0.00	1,267,414.00	76	517.00
£ / R On 12/12/2008 Currency Future			16.93760		17.09210		0.00	0.00	0	0.00
€ / R On 13/06/2008 Currency Future			12.87330		13.05660		0.00	5,149,320.00	400	7,350.00
€ / R On 15/09/2008 Currency Future			13.10390		13.29200		0.00	1,284,182.20	98	7,314.00
€ / R On 12/12/2008 Currency Future			13.34830		13.54180		0.00	0.00	0	1,000.00
ALBI On 02/05/2008 Index Future			256.53200		255.38250		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			313.00000	576	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			96,488.00000	85,256	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.14200		263.23000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			24,877.00000	28,803	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			42,577.00000	37,383	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.61400		270.68900		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			77,103.00000	83,719	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			20,213.00000	17,579	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.13100		110.77200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.43600		114.06600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.60200		117.22100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.73500		257.61700		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			1,778.00000	2,864	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			65,608.00000	55,514	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.19350		265.04300		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			6,235.00000	8,050	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			95,805.00000	86,115	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.62250		272.43950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			36,275.00000	41,773	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			51,880.00000	45,548	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			311.96700		309.56100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.87100		10.91700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.08700		10.16400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.59400		9.69000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.18600		10.27000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99900		10.09700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.00000		10.09700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93300		10.03100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.35800		11.32500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.36700		11.36400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			8,616.00000	8,547	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			5,715.00000	5,633	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.35500		11.37200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,875.00000	13,810	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,155.00000	11,131	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.24400		11.27800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,228.00000	17,151	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,735.00000	14,741	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.08100		11.11900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,184.00000	20,108	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,469.00000	17,485	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.75700		10.85200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.48800		10.53100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,141.00000	24,066	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,851.00000	22,881	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.17100		10.23200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.83400		10.87600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18,809.00000	18,154	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,514.00000	1,590	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.62200		10.67500		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			10.10500		10.20100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			29,109.00000	25,673	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			367.00000	571	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.99100		10.09300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.82800		9.92900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			59,710.00000	53,630	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			1.00000	4	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.75200		9.85700		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.70800		10.70900		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.87000		10.86400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.15500		11.13700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.08800		11.07700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.25300		11.24600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.54700		244.21000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.84800		251.47100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.84300		258.42700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.53300		9.62300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			47.00000	67	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,381.00000	1,210	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.42100		9.51100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			82.00000	101	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,027.00000	1,876	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			37.00000	47	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,471.00000	2,310	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.28300		9.37300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,631.00000	1,703	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,839.00000	1,759	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.15400		9.24400		6.35	9,985,008.00	80	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			240.00000	329	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			3,257.00000	2,804	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			73.00000	107	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,655.00000	4,146	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.08100		9.17100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,419.00000	2,708	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,957.00000	1,717	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,090.00000	1,265	6.55	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	8.75	Put			3,591.00000	3,237	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			358.00000	435	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,917.00000	5,465	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			175.00000	219	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,300.00000	6,815	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.00600		9.09600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,156.00000	1,344	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,156.00000	2,828	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.03800		9.12800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			11.00000	17	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,833.00000	10,961	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.97700		9.06700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			194.00000	246	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			14,193.00000	13,365	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.92300		9.01300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			345.00000	490	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,508.00000	4,773	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.70300		10.68600		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			1,294.00000	1,307	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.25900		10.26600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			946.00000	944	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,746.00000	1,740	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.92300		9.96200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,458.00000	1,460	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,817.00000	1,808	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.16800		9.24800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			53.00000	75	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,727.00000	3,364	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.06400		9.14400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			139.00000	170	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,691.00000	5,347	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.96800		9.04800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,043.00000	1,184	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,419.00000	2,193	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.14900		9.23900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			3.00000	6	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			6,112.00000	5,579	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.06600		9.15600		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			3.00000	5	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,736.00000	8,208	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.99600		9.08600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			404.00000	513	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,880.00000	3,466	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.15200		9.24200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			4.00000	7	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			6,551.00000	5,984	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.07900		9.16900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			1.00000	2	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			9,474.00000	8,909	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.01300		9.10300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			338.00000	441	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,182.00000	3,724	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.19600		9.28600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			2.00000	4	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,410.00000	4,039	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.08400		9.17400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			67.00000	87	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,932.00000	4,590	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.97600		9.06600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			276.00000	328	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,551.00000	4,251	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.14600		9.23600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			4.00000	7	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			6,615.00000	6,042	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.07900		9.16900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			2.00000	5	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,869.00000	7,297	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.01800		9.10800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			261.00000	352	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,217.00000	3,737	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.87300		8.96300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			2.00000	3	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			10,615.00000	9,908	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.82000		8.91000		0.00	0.00	0	0.00
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			10,184.00000	9,469	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.77500		8.86500		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			1.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,815.00000	9,097	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.45000		254.34200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			263.04500		261.90400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.32300		269.14900		0.00	0.00	0	400.00

Total for Derivatives:								45,827,526.30	4,035	109,469.00
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Grand Total:								45,827,526.30	4,035	109,469.00
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