



Daily MTM Report

Daily summary for 19/03/2008

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			9.58000	9.58500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.16000	9.19000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.04500	9.07000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.84800	10.84200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.20000	9.22500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.16000	9.19000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15000	9.18500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.22000	9.24500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14500	9.18000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.87500	8.90500			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			8.18610		8.20030		0.00	13,081,387.80	1,598	30,241.00
\$ / R On 15/09/2008 Currency Future			8.37650		8.39290		0.00	1,800,947.50	215	16,344.00
\$ / R On 12/12/2008 Currency Future			8.56800		8.59030		0.00	10,838,520.00	1,265	4,265.00
£ / R On 13/06/2008 Currency Future			16.18380		16.42880		0.00	906,292.80	56	2,395.00
£ / R On 15/09/2008 Currency Future			16.43360		16.67650		0.00	3,286,720.00	200	667.00
£ / R On 12/12/2008 Currency Future			16.69660		16.93760		0.00	834,830.00	50	50.00
€ / R On 13/06/2008 Currency Future			12.79820		12.87330		0.00	7,422,956.00	580	6,850.00
€ / R On 15/09/2008 Currency Future			13.02760		13.10390		0.00	1,302,760.00	100	7,414.00
€ / R On 12/12/2008 Currency Future			13.26800		13.34830		0.00	11,012,440.00	830	1,780.00
ALBI On 02/05/2008 Index Future			256.74300		256.53200		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			576.00000	609	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			85,256.00000	83,179	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.47300		264.14200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			28,803.00000	30,252	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			37,383.00000	35,522	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.96300		271.61400		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			83,719.00000	86,238	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,579.00000	16,608	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.15400		111.13100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.45900		114.43600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.62700		117.60200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.92800		258.73500		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			2,864.00000	3,008	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			55,514.00000	53,728	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			266.39450		266.19350		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			8,050.00000	8,342	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			86,115.00000	84,397	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.82850		273.62250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			41,773.00000	42,706	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			45,548.00000	44,421	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			312.75900		311.96700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.91900		10.87100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.08400		10.08700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.58400		9.59400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.18700		10.18600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.00000		9.99900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.00100		10.00000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93400		9.93300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.35800		11.35800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.36900		11.36700		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			8,547.00000	8,476	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			5,633.00000	5,551	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.36600		11.35500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,810.00000	13,780	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,131.00000	11,075	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.28900		11.24400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,151.00000	17,173	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,741.00000	14,654	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.17300		11.08100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,108.00000	20,193	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,485.00000	17,348	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.83100		10.75700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.55600		10.48800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,066.00000	24,125	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,881.00000	22,774	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.25600		10.17100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.88500		10.83400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18,154.00000	18,856	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,590.00000	1,394	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.67900		10.62200		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			10.11500		10.10500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			25,673.00000	25,995	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			571.00000	518	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.00300		9.99100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.82900		9.82800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			53,630.00000	53,679	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			4.00000	3	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.75300		9.75200		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.70600		10.70800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.86200		10.87000		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.14400		11.15500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.08300		11.08800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.24800		11.25300		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.87000		245.54700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			253.18100		252.84800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			260.18900		259.84300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.52300		9.53300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			67.00000	68	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,210.00000	1,189	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.41100		9.42100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			101.00000	102	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,876.00000	1,858	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			47.00000	48	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,310.00000	2,291	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.27300		9.28300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,703.00000	1,708	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,759.00000	1,747	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.12400		9.15400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			329.00000	358	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,804.00000	2,651	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			107.00000	118	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,146.00000	3,976	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.05100		9.08100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,708.00000	2,804	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,717.00000	1,637	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,265.00000	1,323	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			3,237.00000	3,118	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			435.00000	461	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,465.00000	5,314	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			219.00000	234	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,815.00000	6,653	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.97600		9.00600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,344.00000	1,408	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,828.00000	2,720	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.00800		9.03800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			17.00000	19	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,961.00000	10,667	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.94700		8.97700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			246.00000	263	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,365.00000	13,087	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.89300		8.92300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			490.00000	546	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,773.00000	4,533	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.71400		10.70300		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			1,307.00000	1,315	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.27100		10.25900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			944.00000	937	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,740.00000	1,739	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.93000		9.92300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,460.00000	1,455	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,808.00000	1,805	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.14800		9.16800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			75.00000	79	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,364.00000	3,271	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.04400		9.06400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			170.00000	177	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,347.00000	5,259	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.94800		8.96800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,184.00000	1,219	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,193.00000	2,136	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.11900		9.14900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			6.00000	7	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,579.00000	5,401	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.03600		9.06600		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			5.00000	6	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,208.00000	8,032	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.96600		8.99600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			513.00000	552	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,466.00000	3,330	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.11200		9.15200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			7.00000	8	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,984.00000	5,731	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.03900		9.07900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			2.00000	2	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			8,909.00000	8,657	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.97300		9.01300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			441.00000	492	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,724.00000	3,525	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.16600		9.19600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			4.00000	5	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,039.00000	3,915	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.05400		9.08400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			87.00000	95	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,590.00000	4,476	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.94600		8.97600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			328.00000	346	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,251.00000	4,151	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.10600		9.14600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			7.00000	9	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			6,042.00000	5,785	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.03900		9.07900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			5.00000	6	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,297.00000	7,042	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.97800		9.01800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			352.00000	399	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,737.00000	3,529	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.84300		8.87300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			3.00000	3	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			9,908.00000	9,670	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.79000		8.82000		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			9,469.00000	9,229	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.74500		8.77500		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			2.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,097.00000	8,855	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.63900		255.45000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			263.24100		263.04500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.52700		270.32300		0.00	0.00	0	400.00
Total for Derivatives:								50,486,854.10	4,894	111,733.00
Grand Total:								50,486,854.10	4,894	111,733.00