



Daily MTM Report

Daily summary for 20/03/2008

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			9.65000	9.58000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.20000	9.16000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.07000	9.04500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.93000	10.84800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.24000	9.20000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.19000	9.16000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18000	9.15000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.26000	9.22000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17000	9.14500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.89000	8.87500			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			8.35330		8.18610		0.00	12,321,117.50	1,475	30,006.00
\$ / R On 15/09/2008 Currency Future			8.54670		8.37650		0.00	863,216.70	101	16,443.00
\$ / R On 12/12/2008 Currency Future			8.75290		8.56800		0.00	0.00	0	4,265.00
£ / R On 13/06/2008 Currency Future			16.44510		16.18380		0.00	4,111,275.00	250	2,395.00
£ / R On 15/09/2008 Currency Future			16.69610		16.43360		0.00	0.00	0	667.00
£ / R On 12/12/2008 Currency Future			16.97730		16.69660		0.00	0.00	0	50.00
€ / R On 13/06/2008 Currency Future			12.83740		12.79820		0.00	55,393,381.00	4,315	10,580.00
€ / R On 15/09/2008 Currency Future			13.06830		13.02760		0.00	14,505,813.00	1,110	8,524.00
€ / R On 12/12/2008 Currency Future			13.32120		13.26800		0.00	0.00	0	1,780.00
ALBI On 02/05/2008 Index Future			256.24400		256.74300		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			609.00000	425	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			83,179.00000	87,985	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.41800		264.47300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			30,252.00000	29,872	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			35,522.00000	35,692	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.91600		271.96300		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			86,238.00000	85,812	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			16,608.00000	16,652	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.96300		111.15400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.26200		114.45900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.42600		117.62700		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.42750		258.92800		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			3,008.00000	2,300	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			53,728.00000	58,025	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.88050		266.39450		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			8,342.00000	7,350	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			84,397.00000	88,545	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.30050		273.82850		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			42,706.00000	40,014	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			44,421.00000	47,009	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			312.69200		312.75900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.96900		10.91900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.09900		10.08400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.57300		9.58400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.20300		10.18700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99500		10.00000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.98800		10.00100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.91700		9.93400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.37500		11.35800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.36900		11.36900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			8,476.00000	8,399	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			5,551.00000	5,473	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.38400		11.36600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,780.00000	13,760	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,075.00000	11,010	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.32100		11.28900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,173.00000	17,179	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,654.00000	14,582	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.27600		11.17300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,193.00000	20,292	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,348.00000	17,198	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.85600		10.83100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.63100		10.55600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,125.00000	24,193	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,774.00000	22,660	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.28700		10.25600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.93100		10.88500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18,856.00000	19,496	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,394.00000	1,227	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.73900		10.67900		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			10.13900		10.11500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			25,995.00000	26,814	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			518.00000	434	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.03200		10.00300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.81700		9.82900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			53,679.00000	52,908	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			3.00000	3	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.73900		9.75300		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.70100		10.70600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.86000		10.86200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.14700		11.14400		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.08500		11.08300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.24800		11.24800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.37600		245.87000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.67200		253.18100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.66700		260.18900		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.59300		9.52300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			68.00000	48	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,189.00000	1,318	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.48100		9.41100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			102.00000	85	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,858.00000	1,974	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			48.00000	38	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,291.00000	2,415	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.34300		9.27300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,708.00000	1,645	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,747.00000	1,803	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.16400		9.12400		6.35	22,954,399.28	184	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			358.00000	299	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,651.00000	2,834	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			118.00000	93	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,976.00000	4,193	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.09100		9.05100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,804.00000	2,659	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,637.00000	1,727	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,323.00000	1,230	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			3,118.00000	3,261	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			461.00000	417	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,314.00000	5,506	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			234.00000	207	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,653.00000	6,863	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.01600		8.97600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,408.00000	1,313	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,720.00000	2,855	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.03800		9.00800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			19.00000	15	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,667.00000	10,958	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.97700		8.94700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			263.00000	238	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,087.00000	13,358	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.92300		8.89300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			546.00000	484	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,533.00000	4,767	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.79800		10.71400		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			1,315.00000	1,379	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.36900		10.27100		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			937.00000	911	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,739.00000	1,765	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.02100		9.93000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,455.00000	1,439	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,805.00000	1,816	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.18800		9.14800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			79.00000	61	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,271.00000	3,447	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.08400		9.04400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			177.00000	157	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,259.00000	5,428	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.98800		8.94800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,219.00000	1,140	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,136.00000	2,241	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.14900		9.11900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			7.00000	5	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,401.00000	5,578	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.06600		9.03600		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			6.00000	5	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,032.00000	8,208	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.99600		8.96600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			552.00000	508	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,330.00000	3,460	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.14200		9.11200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			8.00000	6	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,731.00000	5,920	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.06900		9.03900		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			8,657.00000	8,846	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.00300		8.97300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			492.00000	449	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,525.00000	3,670	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.20600		9.16600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			5.00000	3	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			3,915.00000	4,080	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.09400		9.05400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			95.00000	82	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,476.00000	4,625	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.98600		8.94600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			346.00000	318	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,151.00000	4,279	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.13600		9.10600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			9.00000	7	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			5,785.00000	5,976	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.06900		9.03900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			6.00000	5	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,042.00000	7,233	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.00800		8.97800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			399.00000	360	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,529.00000	3,681	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.86300		8.84300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			3.00000	2	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			9,670.00000	9,828	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.81000		8.79000		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			9,229.00000	9,389	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.76500		8.74500		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			8,855.00000	9,016	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.14400		255.63900		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.73100		263.24100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.00400		270.52700		0.00	0.00	0	400.00

Total for Derivatives: **110,149,202.48** **7,435** **116,437.00**

Grand Total: **110,149,202.48** **7,435** **116,437.00**