



Daily MTM Report

Daily summary for 27/03/2008

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			9.71000	9.67500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.22500	9.19500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.09000	9.06500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.90000	10.89200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.25000	9.22500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.19500	9.17500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.18000	9.15500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.28000	9.25500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.18000	9.16000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.92000	8.89000			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			8.19360		8.23130		0.00	16,829,654.40	2,054	31,985.00
\$ / R On 15/09/2008 Currency Future			8.38330		8.41910		0.00	243,115.70	29	16,473.00
\$ / R On 12/12/2008 Currency Future			8.57730		8.61410		0.00	0.00	0	5,183.00
£ / R On 13/06/2008 Currency Future			16.37150		16.34000		0.00	32,743.00	2	2,397.00
£ / R On 15/09/2008 Currency Future			16.62080		16.58430		0.00	0.00	0	517.00
£ / R On 12/12/2008 Currency Future			16.87920		16.84200		0.00	0.00	0	50.00
€ / R On 13/06/2008 Currency Future			12.88230		12.89480		0.00	1,288,230.00	100	8,715.00
€ / R On 15/09/2008 Currency Future			13.11160		13.11970		0.00	852,254.00	65	8,499.00
€ / R On 12/12/2008 Currency Future			13.35050		13.35960		0.00	307,061.50	23	1,823.00
ALBI On 02/05/2008 Index Future			255.89500		256.29200		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			269.00000	185	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			87,349.00000	91,235	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.76300		264.13800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			27,850.00000	26,029	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			36,470.00000	38,399	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.28600		271.67100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			83,532.00000	80,615	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			16,822.00000	17,755	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.84500		110.97500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.09300		114.22600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.21600		117.35200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.06550		258.45450		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			1,762.00000	1,351	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			57,217.00000	60,696	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.44650		265.84550		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			6,847.00000	6,150	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			88,392.00000	91,685	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.71450		273.12500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			38,607.00000	36,593	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			47,357.00000	49,448	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			313.41000		313.39600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.06900		11.05200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.14200		10.11200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.60400		9.55600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.27300		10.22000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.03000		9.99500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.01800		9.98100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93300		9.89600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.37500		11.37500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.39000		11.38800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,950.00000	7,869	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,957.00000	4,869	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.45000		11.44900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,577.00000	13,533	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,671.00000	10,625	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.42600		11.40000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,072.00000	17,070	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,284.00000	14,219	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.39500		11.39700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,269.00000	20,238	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,883.00000	16,856	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.02500		11.00100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.76500		10.73500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,179.00000	24,192	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,394.00000	22,334	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.44100		10.42900		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.03700		11.02300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			20,674.00000	20,858	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			777.00000	714	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.85600		10.83800		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			10.24400	10.21000		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		29,267.00000	30,505	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		196.00000	145	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.13200	10.08800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.85000	9.81300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		52,617.00000	54,849	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		1.00000	1	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.77200	9.73300		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.69500	10.69500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.80800	10.81700		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.07200	11.08600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.04900	11.05400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.22300	11.21900		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.96100	245.38900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.13800	252.57900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.03900	259.49000		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.65300	9.61300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		32.00000	25	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		1,345.00000	1,422	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.54100	9.50100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		74.00000	66	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		2,001.00000	2,069	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		32.00000	28	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,448.00000	2,519	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.40300	9.36300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,606.00000	1,569	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,797.00000	1,828	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.18400	9.15400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call		255.00000	215	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,730.00000	2,871	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		70.00000	56	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,110.00000	4,276	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.11100	9.08100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call		2,647.00000	2,537	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put		1,656.00000	1,723	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call		1,209.00000	1,140	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			3,181.00000	3,288	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			400.00000	368	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,430.00000	5,575	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			196.00000	177	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,792.00000	6,950	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.03600		9.00600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,311.00000	1,241	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,795.00000	2,897	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.05800		9.02800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			8.00000	6	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,853.00000	11,145	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.99700		8.96700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			222.00000	200	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,243.00000	13,516	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.94300		8.91300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			486.00000	429	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,671.00000	4,909	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.78700		10.77500		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			1,361.00000	1,371	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.36800		10.34900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			888.00000	880	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,732.00000	1,733	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.04200		10.01200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,419.00000	1,412	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,794.00000	1,795	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.19800		9.16800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			48.00000	38	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,337.00000	3,472	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.09400		9.06400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			152.00000	138	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,329.00000	5,455	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.99800		8.96800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,157.00000	1,098	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,166.00000	2,245	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.14900		9.12900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			3.00000	2	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,457.00000	5,575	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.06600		9.04600		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		4.00000	4	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,090.00000	8,207	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.99600	8.97600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		520.00000	490	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,356.00000	3,443	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		4.00000	3	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,727.00000	5,917	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	1	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,656.00000	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		475.00000	432	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,508.00000	3,653	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.22600	9.19600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2.00000	1	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,037.00000	4,161	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.11400	9.08400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		77.00000	68	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,579.00000	4,692	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.00600	8.97600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		312.00000	292	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,234.00000	4,332	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.14600	9.12600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		4.00000	3	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		5,909.00000	6,037	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.07900	9.05900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		4.00000	3	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,168.00000	7,296	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.01800	8.99800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		359.00000	334	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,617.00000	3,719	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.89300	8.86300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		1.00000	1	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,827.00000	10,064	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.84000	8.81000		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		9,389.00000	9,629	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.79500	8.76500		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	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,016.00000	9,257	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.77600		255.16200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.24100		262.63800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.41800		269.82500		0.00	0.00	0	400.00

Total for Derivatives:								19,553,058.60	2,273	117,369.00
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Grand Total:								19,553,058.60	2,273	117,369.00
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