



Daily MTM Report

Daily summary for 31/03/2008

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			9.71500	9.70500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.23000	9.21500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.09500	9.08000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.89100	10.89100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.25500	9.24500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.20000	9.18500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.19000	9.17500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.29500	9.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.18500	9.17500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.92500	8.91500			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			8.28430		8.24990		0.00	45,273,699.50	5,465	35,357.00
\$ / R On 15/09/2008 Currency Future			8.47630		8.44070		0.00	0.00	0	16,475.00
\$ / R On 12/12/2008 Currency Future			8.67320		8.63630		0.00	8,673.20	1	5,184.00
£ / R On 13/06/2008 Currency Future			16.36460		16.35180		0.00	8,182,300.00	500	2,897.00
£ / R On 15/09/2008 Currency Future			16.61890		16.60490		0.00	66,475.60	4	521.00
£ / R On 12/12/2008 Currency Future			16.88530		16.86920		0.00	0.00	0	50.00
€ / R On 13/06/2008 Currency Future			13.08650		12.96580		0.00	6,582,509.50	503	9,218.00
€ / R On 15/09/2008 Currency Future			13.32160		13.19920		0.00	13,321.60	1	8,498.00
€ / R On 12/12/2008 Currency Future			13.56620		13.44550		0.00	13,566.20	1	1,824.00
ALBI On 02/05/2008 Index Future			255.91000		255.86400		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			163.00000	119	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			91,523.00000	91,019	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.77700		263.82600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			26,192.00000	25,615	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			37,932.00000	37,845	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.29700		271.34900		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			80,999.00000	80,382	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,509.00000	17,412	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.87700		110.84600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.12600		114.09400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.25100		117.21700		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.09900		258.05550		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			1,265.00000	1,065	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			60,710.00000	60,075	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.48250		265.43650		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			6,065.00000	5,922	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			91,700.00000	91,097	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.75300		272.70550		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			36,457.00000	36,390	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			49,402.00000	48,860	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			313.77000		323.25000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.08900		11.07000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.15500		10.14300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.60400		9.60500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.28400		10.27500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.03800		10.03100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.02600		10.02000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93900		9.93500		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			11.37800		11.38700		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,782.00000	7,506	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,784.00000	4,527	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.44500		11.45000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,488.00000	13,346	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,579.00000	10,449	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.42300		11.42900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,039.00000	16,927	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,181.00000	14,083	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.41300		11.39100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,203.00000	20,143	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,831.00000	16,717	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.07700		11.04500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.78300		10.75800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,160.00000	24,120	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,320.00000	22,219	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.47800		10.44400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.05400		11.03900		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			20,857.00000	20,992	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			673.00000	543	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.87900		10.85800		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			10.24800		10.24500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			30,535.00000	30,611	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			132.00000	96	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.13800		10.13400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.85900		9.85100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			54,912.00000	55,399	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.78200		9.77300		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.69472		10.69500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.78400		10.79900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.03200		11.05300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.37600		11.03800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.21200		11.21400		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.88000		244.81800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.05600		251.99200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.95600		258.89000		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.68600		9.67600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			20.00000	15	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,467.00000	1,483	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.55800		9.54800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			64.00000	59	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,080.00000	2,094	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			27.00000	25	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,531.00000	2,548	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.48800		9.47800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,505.00000	1,486	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,890.00000	1,888	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.21300		9.19800		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			194.00000	156	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,934.00000	2,987	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			48.00000	35	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,353.00000	4,430	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.14300		9.12800		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,473.00000	2,400	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,759.00000	1,774	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,099.00000	1,049	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			3,347.00000	3,385	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			349.00000	325	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,656.00000	5,720	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			167.00000	152	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,040.00000	7,113	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.09500		9.08000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,145.00000	1,102	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,053.00000	3,096	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.07400		9.06900		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			5.00000	3	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,252.00000	11,299	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.01500		9.01000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			189.00000	176	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,632.00000	13,668	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.96900		8.96400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			392.00000	376	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,077.00000	5,111	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.78400		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	1,368	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.36500		10.35500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			878.00000	862	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,724.00000	1,714	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.04200		10.02900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,410.00000	1,397	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,789.00000	1,781	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.22600		9.21600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			32.00000	23	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,552.00000	3,591	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.12800		9.11800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			127.00000	117	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,557.00000	5,594	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.04800		9.03800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,024.00000	996	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,354.00000	2,372	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.17800		9.16300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			2.00000	1	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,658.00000	5,747	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.09800		9.08300		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	3	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,307.00000	8,395	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.03700	9.02200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		454.00000	428	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,558.00000	3,620	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.17000	9.15500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		2.00000	1	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		5,999.00000	6,093	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.09900	9.08400		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,940.00000	9,034	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.04200	9.02700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		400.00000	375	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,771.00000	3,839	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.26000	9.24500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,239.00000	4,301	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.15500	9.14000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		61.00000	55	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,790.00000	4,844	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.06400	9.04900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		265.00000	252	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,473.00000	4,518	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.16800	9.15800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2.00000	1	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,114.00000	6,177	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.10200	9.09200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		3.00000	2	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,379.00000	7,442	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.04900	9.03900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		308.00000	292	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,827.00000	3,875	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.91200	8.90200		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		0.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		10,135.00000	10,214	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.86200	8.85200		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		9,725.00000	9,804	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.82200	8.81200		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	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,393.00000	9,473	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.80400		254.76100		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.27000		262.22600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.45000		269.40300		0.00	0.00	0	400.00

Total for Derivatives:								60,140,545.60	6,475	121,751.00
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Grand Total:								60,140,545.60	6,475	121,751.00
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