



Daily MTM Report

Daily summary for 03/04/2008

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			9.49500	9.52000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.98000	9.04000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.84500	8.90500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.76000	10.77600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.00500	9.06000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.95500	9.02000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94500	9.01000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.04000	9.10000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.94500	9.00500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.67500	8.73500			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			7.96430		7.96460		0.00	31,594,378.10	3,967	42,015.00
\$ / R On 15/09/2008 Currency Future			8.14520		8.14390		0.00	4,194,778.00	515	17,999.00
\$ / R On 12/12/2008 Currency Future			8.32790		8.32720		0.00	4,180,605.80	502	7,373.00
£ / R On 13/06/2008 Currency Future			15.80030		15.69000		0.00	2,259,442.90	143	3,056.00
£ / R On 15/09/2008 Currency Future			16.04570		15.93010		0.00	320,914.00	20	561.00
£ / R On 12/12/2008 Currency Future			16.29960		16.18180		0.00	146,696.40	9	144.00
€ / R On 13/06/2008 Currency Future			12.40910		12.39330		0.00	35,614,117.00	2,870	12,913.00
€ / R On 15/09/2008 Currency Future			12.62710		12.61030		0.00	75,762.60	6	8,498.00
€ / R On 12/12/2008 Currency Future			12.85240		12.83670		0.00	1,298,092.40	101	4,662.00
ALBI On 02/05/2008 Index Future			258.96500		258.20200		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			518.00000	791	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			68,498.00000	61,141	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			266.78400		266.05400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			36,794.00000	40,890	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			26,254.00000	23,050	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			274.33700		273.59100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			97,860.00000	103,843	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			11,950.00000	10,473	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.83100		111.60600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			115.11000		114.87700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			118.26300		118.02400		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			261.06800		260.32900		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			3,271.00000	4,507	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			39,981.00000	33,827	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			268.53900		267.78000		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			9,971.00000	11,671	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			72,171.00000	66,281	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.89500		275.11400		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			48,125.00000	52,434	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			36,985.00000	33,484	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			315.75200		315.71800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.90400		10.93000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.91900		9.96500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.35200		9.42300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.05200		10.09300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.79000		9.84000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.77300		9.83600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.68000		9.75200		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			11.29500		11.29500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,209.00000	7,114	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,427.00000	4,333	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.35200		11.36000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,145.00000	13,088	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,453.00000	10,416	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.28200		11.30400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,707.00000	16,644	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,151.00000	14,141	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.23000		11.23000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			19,854.00000	19,825	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,871.00000	16,842	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.89600		10.92200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.56500		10.56700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			23,811.00000	23,785	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,434.00000	22,413	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.27300		10.31400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.88600		10.90400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18,543.00000	18,217	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			711.00000	701	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.67500		10.70200		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			10.01500		10.04500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			23,159.00000	22,056	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			320.00000	359	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.89500		9.92600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.60400		9.66200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			43,475.00000	39,897	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			4.00000	8	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.51800		9.58100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.77800		10.77900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.01300		11.01700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.34000		11.35100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.18800		11.19900		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			248.48600		247.56600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			255.77000		254.82300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			262.77700		261.80300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.45600		9.48600		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			42.00000	46	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,084.00000	1,025	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.32800		9.35800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			99.00000	105	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,753.00000	1,702	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			44.00000	48	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,187.00000	2,133	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.25800		9.28800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,642.00000	1,664	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,707.00000	1,678	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.95800		9.01800		6.35	0.00	0	10,614.00
R157 On 02/05/2008 Bond Future	8.75	Call			354.00000	441	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,003.00000	1,723	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			96.00000	126	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,309.00000	2,973	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.88800		8.94800		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,461.00000	1,606	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,645.00000	2,433	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,075.00000	3,301	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,297.00000	1,166	6.85	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	8.25	Call		506.00000	574	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put		4,748.00000	4,459	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		253.00000	293	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		6,062.00000	5,745	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.84000	8.90000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call		1,533.00000	1,685	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put		2,405.00000	2,210	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.81900	8.87900		11.34	0.00	0	1,250.00
R186 On 02/05/2008 Bond Future	8.00	Call		11.00000	15	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		9,375.00000	8,775	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.76000	8.82000		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		302.00000	352	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		11,860.00000	11,306	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.71400	8.77400		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		790.00000	969	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		3,591.00000	3,166	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.65400	10.66500		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		1,278.00000	1,270	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.19300	10.21100		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		885.00000	884	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,656.00000	1,646	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.85800	9.87800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,413.00000	1,412	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,748.00000	1,741	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.96600	9.02600		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		69.00000	91	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		2,670.00000	2,400	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.86800	8.92800		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		200.00000	232	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		4,733.00000	4,480	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.78800	8.84800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		1,373.00000	1,502	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,828.00000	1,679	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.92300	8.99300		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		5.00000	8	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		4,640.00000	4,219	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.84300	8.91300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		8.00000	12	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	Put		7,302.00000	6,886	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.78200	8.85200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		694.00000	822	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,802.00000	2,515	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.91500	8.98500		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		6.00000	9	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		4,913.00000	4,464	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.84400	8.91400		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		3.00000	5	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		7,862.00000	7,415	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.78700	8.85700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		639.00000	769	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,939.00000	2,624	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.00500	9.06500		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2.00000	3	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,491.00000	3,241	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.90000	8.96000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		103.00000	122	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,103.00000	3,879	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.80900	8.86900		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		369.00000	412	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,871.00000	3,677	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.91800	8.98800		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		6.00000	9	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		5,015.00000	4,559	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.85200	8.92200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		9.00000	15	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		6,288.00000	5,837	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.79900	8.86900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		525.00000	647	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,954.00000	2,622	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.65200	8.71200		12.88	1,811,331.60	24	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		1.00000	2	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		8,610.00000	8,118	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.60200	8.66200		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		8,186.00000	7,689	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.56200	8.62200		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		5.00000	9	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
R209 On 06/11/2008 Bond Future	7.75	Put			7,849.00000	7,352	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			257.74500		257.01200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			265.30000		264.54600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.56800		271.79200		0.00	0.00	0	400.00
Total for Derivatives:								81,496,118.80	8,157	138,848.00

Grand Total: 81,496,118.80 8,157 138,848.00