



Daily MTM Report

Daily summary for 03/03/2008

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			9.65500	9.58000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.10500	8.98500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.95500	8.79500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.75100	10.77200			0.00	0	0.00
R201 On 21/12/2014 Bond			9.12500	9.01000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.07000	8.95000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.06500	8.94500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.17000	9.06000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.06500	8.93000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.79000	8.61500			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 17/03/2008 Currency Future			7.88510		7.74720		0.00	4,604,898.40	584	34,394.00
\$ / R On 13/06/2008 Currency Future			8.05900		7.91440		0.00	13,305,409.00	1,651	24,963.00
\$ / R On 15/09/2008 Currency Future			8.24170		8.09140		0.00	8,241.70	1	13,373.00
£ / R On 17/03/2008 Currency Future			15.69130		15.37310		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.92450		15.59750		0.00	716,602.50	45	1,378.00
£ / R On 15/09/2008 Currency Future			16.17160		15.83710		0.00	0.00	0	682.00
€ / R On 17/03/2008 Currency Future			12.03350		11.76460		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			12.25300		11.97570		0.00	673,915.00	55	4,923.00
€ / R On 15/09/2008 Currency Future			12.48010		12.19670		0.00	1,560,012.50	125	5,979.00
ALBI On 02/05/2008 Index Future			257.89900		259.38100		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			4,270.00000	2,215	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			60,460.00000	73,225	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			268.93800		268.93800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			58,389.00000	58,089	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			19,009.00000	18,709	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			276.60200		276.60200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			124,791.00000	124,634	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,771.00000	8,614	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.41900		111.77800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.73100		115.10100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.89800		118.27700		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			259.99700		261.39500		0.00	5,199,940.00	2	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			11,179.00000	6,922	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			37,229.00000	46,952	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			267.48100		268.91800		0.00	0.00	0	141.00
GOVI On 07/08/2008 jGovi	274.00	Call			16,023.00000	11,963	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			66,843.00000	77,153	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.94550		276.42250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			58,655.00000	50,011	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			34,430.00000	40,556	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			307.80300		307.80300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.91700		10.89800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.12800		10.07000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.46400		9.36300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.17200		10.11400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.00600		9.94000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.92300		9.84900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.85200		9.77100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.33000		11.27500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.43100		11.47300		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,945.00000	9,691	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,793.00000	6,642	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.43000		11.42800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,664.00000	14,543	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,809.00000	11,683	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.33500		11.33000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,861.00000	17,768	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,242.00000	15,138	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.14400		11.11300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,661.00000	20,614	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,961.00000	17,839	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.83100		10.83600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.50500		10.49700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,491.00000	24,432	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,283.00000	23,205	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.13800		10.16500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.88300		10.87800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,615.00000	19,547	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			2,303.00000	2,148	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.66700		10.64300		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			10.12700		10.07800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			25,262.00000	26,827	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			1,220.00000	921	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.00600		9.94500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.75500		9.67900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			44,544.00000	49,125	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			103.00000	42	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.67000		9.59000		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.76400		10.78400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.97800		11.01900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.28600		11.32700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.16400		11.17300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.35100		11.33700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			247.45700		249.41800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			254.81300		256.83100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.84700		263.92000		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.51800		9.44300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			148.00000	109	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,099.00000	1,220	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.31300		9.23800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			182.00000	151	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,607.00000	1,719	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			96.00000	77	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,009.00000	2,133	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.16300		9.08800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,940.00000	1,862	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,665.00000	1,715	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.03700		8.91700		6.35	37,656,777.00	300	10,214.00
R157 On 02/05/2008 Bond Future	8.75	Call			942.00000	656	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,973.00000	2,420	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			449.00000	283	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,044.00000	3,612	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.95100		8.83100		6.25	0.00	0	2,510.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,013.00000	1,671	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,500.00000	2,873	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			843.00000	654	6.25	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	Put			4,388.00000	4,915	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			483.00000	359	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			5,594.00000	6,186	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,769.00000	3,283	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,293.00000	1,522	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.88800		8.76800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,034.00000	1,691	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,139.00000	2,494	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.90200		8.74200		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			209.00000	92	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			8,186.00000	9,687	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.83500		8.67500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			662.00000	438	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			10,749.00000	12,147	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.77900		8.61900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,459.00000	880	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			2,688.00000	3,732	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.55300		10.57500		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			1.00000	1	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,211.00000	1,194	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.13600		10.11300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,054.00000	1,036	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,773.00000	1,767	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.85100		9.80700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,538.00000	1,521	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,851.00000	1,848	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.02700		8.91200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			351.00000	223	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,396.00000	2,830	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.90900		8.79400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			397.00000	298	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			4,291.00000	4,741	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.80300		8.68800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,861.00000	1,578	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,572.00000	1,824	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.00000		8.88000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			96.00000	45	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			4,045.00000	4,723	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.90300		8.78300		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		37.00000	19	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		6,550.00000	7,254	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.82300	8.70300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		1,100.00000	836	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		2,323.00000	2,772	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.00000	8.88000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		104.00000	49	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		4,331.00000	5,053	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.91800	8.79800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		18.00000	8	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		7,130.00000	7,893	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.84800	8.72800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		1,004.00000	741	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,482.00000	2,984	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.06800	8.95800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		53.00000	26	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		3,093.00000	3,527	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.94100	8.83100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		226.00000	163	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,701.00000	4,086	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.82400	8.71400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		581.00000	474	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,470.00000	3,798	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.00200	8.86700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		113.00000	49	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		4,326.00000	5,150	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.92700	8.79200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		46.00000	20	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		5,474.00000	6,331	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.86100	8.72600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		899.00000	615	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,397.00000	2,992	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.74400	8.56900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		71.00000	23	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		7,495.00000	8,893	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.68500	8.51000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		5.00000	1	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		6,921.00000	8,376	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.63600	8.46100		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			33.00000	8	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			6,522.00000	7,968	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			256.73200		258.12800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			264.36300		265.80000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.66000		273.13600		0.00	0.00	0	400.00
Total for Derivatives:								63,725,796.10	2,763	132,879.00
Grand Total:								63,725,796.10	2,763	132,879.00