



# Daily MTM Report

Daily summary for 05/03/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
R153 On 31/08/2010 Bond			9.65000	9.65500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.13000	9.11000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.98000	8.95000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.75900	10.75600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.15000	9.13000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.09500	9.08000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.09000	9.07000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.19500	9.17500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.09000	9.07000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.83500	8.79000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 17/03/2008 Currency Future			7.79035		7.85170		0.00	116,855.25	15	32,701.00
\$ / R On 13/06/2008 Currency Future			7.95938		8.02330		0.00	1,552,079.10	195	25,698.00
\$ / R On 15/09/2008 Currency Future			8.13900		8.20400		0.00	81,390.00	10	13,435.00
£ / R On 17/03/2008 Currency Future			15.48670		15.59150		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.71670		15.82090		0.00	0.00	0	1,378.00
£ / R On 15/09/2008 Currency Future			15.95620		16.06360		0.00	0.00	0	682.00
€ / R On 17/03/2008 Currency Future			11.86230		11.93890		0.00	593,115.00	50	3,975.00
€ / R On 13/06/2008 Currency Future			12.07430		12.15380		0.00	60,371.50	5	5,057.00
€ / R On 15/09/2008 Currency Future			12.29420		12.37560		0.00	0.00	0	7,169.00
ALBI On 02/05/2008 Index Future			257.68650		257.68700		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			1,960.00000	1,893	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			75,090.00000	75,028	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			265.38300		265.83700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			38,956.00000	36,419	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			30,586.00000	32,589	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			272.92900		273.39800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			98,287.00000	94,580	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			14,307.00000	15,290	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.34600		111.34600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.65600		114.65600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.82100		117.82100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			259.78900		259.78900		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			6,330.00000	6,200	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			48,440.00000	48,310	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			267.26750		267.26750		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			11,381.00000	11,297	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			78,706.00000	78,622	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.72600		274.72600		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			48,740.00000	48,649	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			41,480.00000	41,389	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			308.42600		307.83200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.91100		10.92600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.11700		10.11800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.44900		9.42900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.16400		10.17100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99000		9.99400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.90800		9.91300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.83800		9.84100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32500		11.32500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.41600		11.42000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,609.00000	9,538	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,587.00000	6,523	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.40500		11.40900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,475.00000	14,428	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,665.00000	11,628	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.32100		11.31800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,714.00000	17,685	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,124.00000	15,088	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.13200		11.15200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,596.00000	20,543	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,802.00000	17,797	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.82800		10.84600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.52700		10.54000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,451.00000	24,413	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,139.00000	23,132	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.17800		10.19800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.87900		10.89300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,643.00000	19,401	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			2,068.00000	2,068	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.66200		10.68000		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			10.11100		10.11600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			26,419.00000	26,224	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			934.00000	923	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.98700		9.99300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.73700		9.74200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			48,340.00000	48,040	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			44.00000	43	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.65300		9.65800		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.75300		10.75800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.96000		10.96900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.26300		11.27400		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.15200		11.15800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.33800		11.34500		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			247.22600		247.22600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			254.57500		254.57500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.60300		261.60300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.51800		9.52300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			105.00000	104	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,226.00000	1,215	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.31300		9.31800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			148.00000	148	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,726.00000	1,717	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			75.00000	75	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,141.00000	2,132	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.16300		9.16800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,854.00000	1,855	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,715.00000	1,707	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.06700		9.04700		6.35	72,697,211.60	580	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			627.00000	582	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,453.00000	2,529	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			266.00000	241	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			3,656.00000	3,753	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.98100		8.96100		6.25	0.00	0	2,510.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,639.00000	1,583	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,901.00000	2,964	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			636.00000	606	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			4,956.00000	5,045	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			347.00000	328	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,233.00000	6,333	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			3,238.00000	3,158	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,537.00000	1,575	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.91800		8.89800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,661.00000	1,607	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,522.00000	2,583	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.93200		8.90200		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			88.00000	73	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			9,683.00000	9,967	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.86500		8.83500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			433.00000	397	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			12,142.00000	12,406	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.80900		8.77900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			876.00000	789	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,728.00000	3,941	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.57200		10.56200		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			1,201.00000	1,208	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.14900		10.14300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,030.00000	1,024	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,765.00000	1,763	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.85800		9.85500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,517.00000	1,514	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,845.00000	1,842	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.06200		9.04200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			207.00000	187	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,886.00000	2,963	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.94400		8.92400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			285.00000	269	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			4,799.00000	4,878	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.83800		8.81800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,541.00000	1,493	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,857.00000	1,902	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.02500		9.01000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			41.00000	36	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			4,779.00000	4,865	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.92800		8.91300		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			18.00000	16	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			7,312.00000	7,400	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.84800		8.83300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			814.00000	784	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,809.00000	2,867	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.03000		9.01000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			44.00000	37	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,113.00000	5,235	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.94500		8.92800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			7.00000	6	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			7,956.00000	8,064	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.87800		8.85800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			719.00000	680	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,026.00000	3,114	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.09800		9.07800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			23.00000	20	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			3,567.00000	3,647	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.97100		8.95100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			157.00000	146	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,121.00000	4,192	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.85400		8.83400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			463.00000	444	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,827.00000	3,887	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.03700		9.01700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			43.00000	37	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			5,242.00000	5,366	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.96200		8.94200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			18.00000	15	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			6,426.00000	6,554	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.89600		8.87600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			587.00000	551	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,061.00000	3,154	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.79400		8.74900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			21.00000	15	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			8,931.00000	9,289	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.73500		8.69000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			1.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			8,417.00000	8,784	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.68600		8.64100		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			8.00000	5	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			8,009.00000	8,377	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			256.52400		256.52400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			264.14900		264.14900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			271.44200		271.44200		0.00	0.00	0	400.00

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<b>Total for Derivatives:</b>								<b>75,101,022.45</b>	<b>855</b>	<b>133,912.00</b>
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<b>Grand Total:</b>								<b>75,101,022.45</b>	<b>855</b>	<b>133,912.00</b>
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