



# Daily MTM Report

Daily summary for 14/03/2008

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			9.63500	9.66000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.20000	9.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.08000	9.09500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.80300	10.79600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.22000	9.23500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.20000	9.21500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.19500	9.21000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.25000	9.26000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.19000	9.20000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.90500	8.92000			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			7.93040		7.97220		0.00	34,354,492.80	4,332	17,710.00
\$ / R On 13/06/2008 Currency Future			8.10710		8.15000		0.00	23,137,663.40	2,854	31,513.00
\$ / R On 15/09/2008 Currency Future			8.29330		8.33500		0.00	8,127,434.00	980	16,541.00
\$ / R On 12/12/2008 Currency Future			8.48430		8.52590		0.00	0.00	0	0.00
£ / R On 17/03/2008 Currency Future			16.15780		16.23080		0.00	2,262,092.00	140	2,040.00
£ / R On 13/06/2008 Currency Future			16.39190		16.47120		0.00	2,458,785.00	150	2,239.00
£ / R On 15/09/2008 Currency Future			16.63180		16.71590		0.00	665,272.00	40	583.00
£ / R On 12/12/2008 Currency Future			16.88590		16.97540		0.00	0.00	0	0.00
€ / R On 17/03/2008 Currency Future			12.40900		12.42700		0.00	12,409,000.00	1,000	4,825.00
€ / R On 13/06/2008 Currency Future			12.62590		12.64840		0.00	38,003,959.00	3,010	9,180.00
€ / R On 15/09/2008 Currency Future			12.84990		12.87330		0.00	334,097.40	26	7,412.00
€ / R On 12/12/2008 Currency Future			13.08220		13.11070		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			256.25400		256.00800		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			583.00000	629	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			90,503.00000	88,089	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.16300		263.97400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			28,599.00000	29,359	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			38,859.00000	37,729	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.62100		271.43600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			82,791.00000	84,073	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			18,431.00000	17,863	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.02000		110.96900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.32100		114.26800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.48300		117.42800		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.45550		258.28600		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			2,810.00000	2,921	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			59,950.00000	58,366	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.90450		265.72900		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			7,607.00000	7,838	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			90,317.00000	88,793	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
GOVI On 06/11/2008 jGovi			273.32550	273.14450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		39,917.00000	40,694	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		48,472.00000	47,439	0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			309.27400	308.43400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.86400	10.88100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.13000	10.14600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.56600	9.57000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.16900	10.18400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.03200	10.04500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.96100	9.97600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.90000	9.91600		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			11.36300	11.36800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call		8,916.00000	8,835	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put		6,010.00000	5,943	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.33300	11.34400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call		14,012.00000	13,955	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put		11,359.00000	11,329	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.20100	11.21300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call		17,282.00000	17,233	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put		14,947.00000	14,927	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.03300	11.03300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call		20,192.00000	20,163	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put		17,686.00000	17,657	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.75900	10.74800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.48100	10.49600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call		24,192.00000	24,150	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put		22,987.00000	22,982	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.16200	10.15500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.81900	10.82800		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
JN02 On 02/05/2008 jNote	10.00	Call			18,305.00000	18,127	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1,856.00000	1,836	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.61100		10.63000		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.10400		10.11700		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			26,219.00000	25,739	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			672.00000	685	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.99000		10.00300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.79000		9.80400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			52,138.00000	51,291	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			10.00000	11	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.71200		9.72600		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.71600		10.72100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.87800		10.89600		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.15200		11.17900		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.08500		11.09900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.25600		11.26700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.27300		245.04900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.56600		252.33500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.55100		259.31300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.58300		9.60300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			60.00000	63	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,351.00000	1,312	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.47100		9.49100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			90.00000	94	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,998.00000	1,963	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			41.00000	43	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,438.00000	2,401	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.33300		9.35300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,663.00000	1,676	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,837.00000	1,816	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.16400		9.17400		6.35	34,930,607.60	280	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			349.00000	353	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,945.00000	2,888	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			121.00000	121	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,281.00000	4,221	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.09100		9.10100		6.25	0.00	0	2,527.00

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	9.25	Call			2,678.00000	2,704	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,805.00000	1,772	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,257.00000	1,271	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,346.00000	3,302	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			437.00000	443	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,585.00000	5,532	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			222.00000	225	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,936.00000	6,880	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.01600		9.02600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,320.00000	1,338	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,918.00000	2,879	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.04800		9.06800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			22.00000	23	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,259.00000	11,064	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.98700		9.00700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			245.00000	255	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,659.00000	13,472	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.93300		8.95300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			449.00000	482	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,027.00000	4,863	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.65100		10.64100		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			1,260.00000	1,268	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.22600		10.21900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			974.00000	968	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,749.00000	1,747	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.92100		9.92400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,477.00000	1,474	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,825.00000	1,821	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.16800		9.17800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			89.00000	89	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,426.00000	3,378	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.06400		9.07400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			177.00000	180	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,401.00000	5,356	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.96800		8.97800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,183.00000	1,198	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,238.00000	2,207	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.15900		9.16900		6.73	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 02/05/2008 Bond Future	8.25	Call		8.00000	8	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,701.00000	5,641	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.07600	9.08600		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		5.00000	6	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,327.00000	8,268	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.00600	9.01600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		499.00000	509	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,568.00000	3,520	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.16200	9.17200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		9.00000	9	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		6,113.00000	6,050	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.08900	9.09900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		2.00000	2	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		9,035.00000	8,972	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.02300	9.03300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		427.00000	437	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,835.00000	3,783	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.19600	9.20600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		6.00000	6	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,083.00000	4,041	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.08400	9.09400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		91.00000	93	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,635.00000	4,596	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.97600	8.98600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		332.00000	336	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,294.00000	4,259	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.15600	9.16600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		9.00000	9	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,172.00000	6,108	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.08900	9.09900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		5.00000	5	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,425.00000	7,361	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.02800	9.03800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		339.00000	349	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,852.00000	3,798	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.87300	8.89300		12.88	221,047.26	3	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		4.00000	4	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		10,068.00000	9,909	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.82000	8.84000		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 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		9,629.00000	9,469	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.77500	8.79500		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		2.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		9,257.00000	9,097	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.17600	255.00800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.76300	262.59000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.03100	269.85200		0.00	0.00	0	400.00

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**Total for Derivatives:** **156,904,450.46**      **12,815**      **133,770.00**

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**Grand Total:** **156,904,450.46**      **12,815**      **133,770.00**