



Daily MTM Report

Daily summary for 17/03/2008

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			9.68000	9.63500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.28000	9.20000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.16500	9.08000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.82600	10.80300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.30000	9.22000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.28000	9.20000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.28000	9.19500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.33500	9.25000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.27000	9.19000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.99000	8.90500			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			8.14710		7.93040		0.00	117,725,595.00	14,450	0.00
\$ / R On 13/06/2008 Currency Future			8.32240		8.10710		0.00	18,325,924.80	2,202	30,983.00
\$ / R On 15/09/2008 Currency Future			8.51960		8.29330		0.00	1,576,126.00	185	16,356.00
\$ / R On 12/12/2008 Currency Future			8.72200		8.48430		0.00	26,166,000.00	3,000	3,000.00
£ / R On 17/03/2008 Currency Future			16.35610		16.15780		0.00	33,366,444.00	2,040	0.00
£ / R On 13/06/2008 Currency Future			16.57450		16.39190		0.00	1,657,450.00	100	2,339.00
£ / R On 15/09/2008 Currency Future			16.82380		16.63180		0.00	0.00	0	583.00
£ / R On 12/12/2008 Currency Future			17.09210		16.88590		0.00	0.00	0	0.00
€ / R On 17/03/2008 Currency Future			12.84440		12.40900		0.00	61,974,230.00	4,825	0.00
€ / R On 13/06/2008 Currency Future			13.05660		12.62590		0.00	28,136,973.00	2,155	7,290.00
€ / R On 15/09/2008 Currency Future			13.29200		12.84990		0.00	0.00	0	7,412.00
€ / R On 12/12/2008 Currency Future			13.54180		13.08220		0.00	13,541,800.00	1,000	1,000.00
ALBI On 02/05/2008 Index Future			255.38250		256.25400		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			629.00000	313	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			88,089.00000	96,488	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.23000		264.16300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			29,359.00000	24,877	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			37,729.00000	42,577	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.68900		271.62100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			84,073.00000	77,103	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,863.00000	20,213	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.77200		111.02000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.06600		114.32100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.22100		117.48300		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.61700		258.45550		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			2,921.00000	1,778	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			58,366.00000	65,608	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.04300		265.90450		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			7,838.00000	6,235	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			88,793.00000	95,805	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			272.43950		273.32550		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			40,694.00000	36,275	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			47,439.00000	51,880	0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			309.56100		309.27400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.91700		10.86400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.16400		10.13000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.69000		9.56600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.27000		10.16900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.09700		10.03200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.09700		9.96100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.03100		9.90000		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			11.36400		11.36300		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			8,835.00000	8,616	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			5,943.00000	5,715	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.37200		11.33300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,955.00000	13,875	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,329.00000	11,155	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.27800		11.20100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,233.00000	17,228	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,927.00000	14,735	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.11900		11.03300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,163.00000	20,184	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,657.00000	17,469	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.85200		10.75900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.53100		10.48100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,150.00000	24,141	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,982.00000	22,851	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.23200		10.16200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.87600		10.81900		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		18,127.00000	18,809	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put		1,836.00000	1,514	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.67500	10.61100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.20100	10.10400		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		25,739.00000	29,109	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		685.00000	367	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.09300	9.99000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.92900	9.79000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		51,291.00000	59,710	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		11.00000	1	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.85700	9.71200		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.70900	10.71600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.86400	10.87800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.13700	11.15200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.07700	11.08500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.24600	11.25600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.21000	245.27300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.47100	252.56600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.42700	259.55100		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.62300	9.58300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call		63.00000	47	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		1,312.00000	1,381	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.51100	9.47100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call		94.00000	82	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1,963.00000	2,027	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call		43.00000	37	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put		2,401.00000	2,471	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.37300	9.33300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call		1,676.00000	1,631	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put		1,816.00000	1,839	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.24400	9.16400		6.35	9,941,611.20	80	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call		353.00000	240	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		2,888.00000	3,257	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		121.00000	73	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		4,221.00000	4,655	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.17100	9.09100		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			2,704.00000	2,419	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,772.00000	1,957	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,271.00000	1,090	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,302.00000	3,591	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			443.00000	358	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,532.00000	5,917	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			225.00000	175	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,880.00000	7,300	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.09600		9.01600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,338.00000	1,156	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,879.00000	3,156	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.12800		9.04800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			23.00000	11	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,064.00000	11,833	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.06700		8.98700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			255.00000	194	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,472.00000	14,193	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.01300		8.93300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			482.00000	345	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,863.00000	5,508	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.68600		10.65100		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			1,268.00000	1,294	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.26600		10.22600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			968.00000	946	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,747.00000	1,746	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.96200		9.92100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,474.00000	1,458	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,821.00000	1,817	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.24800		9.16800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			89.00000	53	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,378.00000	3,727	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.14400		9.06400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			180.00000	139	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,356.00000	5,691	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.04800		8.96800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,198.00000	1,043	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,207.00000	2,419	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.23900		9.15900		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	3	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,641.00000	6,112	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.15600	9.07600		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		6.00000	3	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,268.00000	8,736	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.08600	9.00600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		509.00000	404	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,520.00000	3,880	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.24200	9.16200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		9.00000	4	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		6,050.00000	6,551	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.16900	9.08900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		2.00000	1	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		8,972.00000	9,474	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.10300	9.02300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		437.00000	338	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,783.00000	4,182	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.28600	9.19600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		6.00000	2	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,041.00000	4,410	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.17400	9.08400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		93.00000	67	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,596.00000	4,932	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.06600	8.97600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		336.00000	276	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,259.00000	4,551	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.23600	9.15600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		9.00000	4	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,108.00000	6,615	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.16900	9.08900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		5.00000	2	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,361.00000	7,869	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.10800	9.02800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		349.00000	261	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,798.00000	4,217	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.96300	8.87300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		4.00000	2	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		9,909.00000	10,615	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.91000	8.82000		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			9,469.00000	10,184	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.86500		8.77500		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			2.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,097.00000	9,815	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.34200		255.17600		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.90400		262.76300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.14900		270.03100		0.00	0.00	0	400.00
Total for Derivatives:								312,412,154.00	30,037	110,690.00
Grand Total:								312,412,154.00	30,037	110,690.00