



Daily MTM Report

Daily summary for 26/03/2008

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			9.67500	9.62500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.19500	9.17500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.06500	9.04500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.89200	10.88700			0.00	0	0.00
R201 On 21/12/2014 Bond			9.22500	9.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.17500	9.16500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15500	9.15000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.25500	9.23500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.16000	9.15000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.89000	8.87000			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			8.23130		8.27090		0.00	1,942,586.80	236	30,014.00
\$ / R On 15/09/2008 Currency Future			8.41910		8.46510		0.00	1,052,387.50	125	16,444.00
\$ / R On 12/12/2008 Currency Future			8.61410		8.65940		0.00	10,638,413.50	1,235	5,183.00
£ / R On 13/06/2008 Currency Future			16.34000		16.40980		0.00	0.00	0	2,395.00
£ / R On 15/09/2008 Currency Future			16.58430		16.66560		0.00	2,487,645.00	150	517.00
£ / R On 12/12/2008 Currency Future			16.84200		16.92420		0.00	0.00	0	50.00
€ / R On 13/06/2008 Currency Future			12.89480		12.83400		0.00	52,868,680.00	4,100	8,810.00
€ / R On 15/09/2008 Currency Future			13.11970		13.06850		0.00	341,112.20	26	8,499.00
€ / R On 12/12/2008 Currency Future			13.35960		13.30740		0.00	10,420,488.00	780	1,800.00
ALBI On 02/05/2008 Index Future			256.29200		256.61000		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			363.00000	269	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			84,263.00000	87,349	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			264.13800		264.56600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			29,997.00000	27,850	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			34,337.00000	36,470	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.67100		272.07000		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			86,595.00000	83,532	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			15,895.00000	16,822	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.97500		111.11000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.22600		114.41400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.35200		117.58300		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.45450		258.78900		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			2,197.00000	1,762	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			54,307.00000	57,217	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.84550		266.25450		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			7,618.00000	6,847	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			85,073.00000	88,392	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.12500		273.68500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			41,423.00000	38,607	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			44,573.00000	47,357	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			313.39600		313.19100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.05200		10.96600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.11200		10.08600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.55600		9.54500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.22000		10.19700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99500		9.97800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.98100		9.97000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.89600		9.88600		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			11.38800		11.36400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,997.00000	7,950	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			5,068.00000	4,957	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.44900		11.38600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,541.00000	13,577	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,787.00000	10,671	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.40000		11.35700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,052.00000	17,072	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,368.00000	14,284	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.39700		11.29000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,165.00000	20,269	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			17,036.00000	16,883	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.00100		10.91900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.73500		10.63400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,080.00000	24,179	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,540.00000	22,394	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.42900		10.32800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.02300		10.94400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			19,488.00000	20,674	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			976.00000	777	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.83800		10.73900		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			10.21000		10.13700		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			26,645.00000	29,267	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			326.00000	196	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.08800		10.02800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.81300		9.80100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			51,943.00000	52,617	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			2.00000	1	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.73300		9.72300		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.69500		10.69600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.81700		10.82400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.08600		11.09600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.05400		11.05900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.21900		11.22400		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			245.38900		245.77900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			252.57900		253.08800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.49000		260.09800		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.61300		9.57300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			42.00000	32	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,269.00000	1,345	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.50100		9.46100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			84.00000	74	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,935.00000	2,001	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			37.00000	32	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,376.00000	2,448	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.36300		9.32300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,643.00000	1,606	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,767.00000	1,797	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.15400		9.14400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			275.00000	255	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,690.00000	2,730	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			79.00000	70	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,058.00000	4,110	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.08100		9.07100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,689.00000	2,647	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,639.00000	1,656	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,237.00000	1,209	6.55	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	8.75	Put			3,150.00000	3,181	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			414.00000	400	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,385.00000	5,430	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			204.00000	196	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,741.00000	6,792	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.00600		8.99600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,337.00000	1,311	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,764.00000	2,795	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.02800		9.01800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			10.00000	8	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			10,756.00000	10,853	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.96700		8.95700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			233.00000	222	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,155.00000	13,243	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.91300		8.90300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			509.00000	486	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,594.00000	4,671	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.77500		10.76300		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			1,352.00000	1,361	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.34900		10.32900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			897.00000	888	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,730.00000	1,732	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.01200		9.98100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,427.00000	1,419	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,792.00000	1,794	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.16800		9.16800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			51.00000	48	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,340.00000	3,337	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.06400		9.06400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			154.00000	152	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,331.00000	5,329	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.96800		8.96800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,160.00000	1,157	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,169.00000	2,166	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.12900		9.12900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			4.00000	3	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,457.00000	5,457	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.04600		9.04600		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			5.00000	4	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,090.00000	8,090	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.97600		8.97600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			522.00000	520	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,358.00000	3,356	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.11200		9.11200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			5.00000	4	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,727.00000	5,727	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.03900		9.03900		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			8,657.00000	8,656	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.97300		8.97300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			477.00000	475	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,510.00000	3,508	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.19600		9.18600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			2.00000	2	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			3,996.00000	4,037	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.08400		9.07400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			81.00000	77	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,543.00000	4,579	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.97600		8.96600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			320.00000	312	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,203.00000	4,234	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.12600		9.11600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			5.00000	4	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			5,846.00000	5,909	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.05900		9.04900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			5.00000	4	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,105.00000	7,168	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.99800		8.98800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			373.00000	359	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,567.00000	3,617	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.86300		8.84300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			1.00000	1	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			9,668.00000	9,827	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.81000		8.79000		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			9,229.00000	9,389	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.76500		8.74500		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			2.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			8,854.00000	9,016	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			255.16200		255.49800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.63800		263.09600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.82500		270.38300		0.00	0.00	0	400.00
Total for Derivatives:								79,751,313.00	6,652	115,439.00
Grand Total:								79,751,313.00	6,652	115,439.00