



Daily MTM Report

Daily summary for 28/03/2008

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			9.70500	9.71000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.21500	9.22500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.08000	9.09000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.89100	10.90000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.24500	9.25000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.18500	9.19500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.17500	9.18000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.28000	9.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17500	9.18000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.91500	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
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 13/06/2008 Currency Future			8.24990		8.19360		0.00	17,093,792.80	2,072	32,095.00
\$ / R On 15/09/2008 Currency Future			8.44070		8.38330		0.00	16,881.40	2	16,475.00
\$ / R On 12/12/2008 Currency Future			8.63630		8.57730		0.00	0.00	0	5,183.00
£ / R On 13/06/2008 Currency Future			16.35180		16.37150		0.00	0.00	0	2,397.00
£ / R On 15/09/2008 Currency Future			16.60490		16.62080		0.00	0.00	0	517.00
£ / R On 12/12/2008 Currency Future			16.86920		16.87920		0.00	0.00	0	50.00
€ / R On 13/06/2008 Currency Future			12.96580		12.88230		0.00	0.00	0	8,715.00
€ / R On 15/09/2008 Currency Future			13.19920		13.11160		0.00	0.00	0	8,499.00
€ / R On 12/12/2008 Currency Future			13.44550		13.35050		0.00	0.00	0	1,823.00
ALBI On 02/05/2008 Index Future			255.86400		255.89500		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			185.00000	163	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			91,235.00000	91,523	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.82600		263.76300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			26,029.00000	26,192	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			38,399.00000	37,932	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			271.34900		271.28600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			80,615.00000	80,999	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,755.00000	17,509	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.84600		110.84500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			114.09400		114.09300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			117.21700		117.21600		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			258.05550		258.06550		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			1,351.00000	1,265	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			60,696.00000	60,710	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			265.43650		265.44650		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			6,150.00000	6,065	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			91,685.00000	91,700	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.70550		272.71450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			36,593.00000	36,457	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			49,448.00000	49,402	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			323.25000		313.41000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.07000		11.06900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.14300		10.14200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.60500		9.60400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.27500		10.27300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.03100		10.03000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.02000		10.01800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93500		9.93300		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			11.38700		11.39000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			7,869.00000	7,782	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			4,869.00000	4,784	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.45000		11.45000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,533.00000	13,488	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			10,625.00000	10,579	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.42900		11.42600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,070.00000	17,039	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			14,219.00000	14,181	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.39100		11.39500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,238.00000	20,203	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			16,856.00000	16,831	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.04500		11.02500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.75800		10.76500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,192.00000	24,160	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			22,334.00000	22,320	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.44400		10.44100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.03900		11.03700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			20,858.00000	20,857	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			714.00000	673	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.85800		10.85600		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			10.24500		10.24400		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			30,505.00000	30,535	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			145.00000	132	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.13400		10.13200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.85100		9.85000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			54,849.00000	54,912	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			1.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.77300		9.77200		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.69500		10.69500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.79900		10.80800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.05300		11.07200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.03800		11.04900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.21400		11.22300		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			244.81800		244.96100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			251.99200		252.13800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.89000		259.03900		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.67600		9.65300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			25.00000	20	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			1,422.00000	1,467	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.54800		9.54100		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			66.00000	64	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,069.00000	2,080	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			28.00000	27	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,519.00000	2,531	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.47800		9.40300		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,569.00000	1,505	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,828.00000	1,890	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			9.19800		9.18400		6.35	0.00	0	10,794.00
R157 On 02/05/2008 Bond Future	8.75	Call			215.00000	194	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			2,871.00000	2,934	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			56.00000	48	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,276.00000	4,353	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			9.12800		9.11100		6.25	0.00	0	2,527.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,537.00000	2,473	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,723.00000	1,759	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Call			1,140.00000	1,099	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			3,288.00000	3,347	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			368.00000	349	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,575.00000	5,656	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			177.00000	167	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			6,950.00000	7,040	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.08000		9.03600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,241.00000	1,145	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,897.00000	3,053	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.06900		9.05800		11.34	0.00	0	1,170.00
R186 On 02/05/2008 Bond Future	8.00	Call			6.00000	5	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,145.00000	11,252	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.01000		8.99700		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			200.00000	189	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,516.00000	13,632	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.96400		8.94300		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			429.00000	392	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,909.00000	5,077	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.77500		10.78700		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			1,371.00000	1,361	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.35500		10.36800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			880.00000	878	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,733.00000	1,724	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.02900		10.04200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,412.00000	1,410	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,795.00000	1,789	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.21600		9.19800		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			38.00000	32	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,472.00000	3,552	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.11800		9.09400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			138.00000	127	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,455.00000	5,557	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.03800		8.99800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			1,098.00000	1,024	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,245.00000	2,354	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			9.16300		9.14900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			2.00000	2	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,575.00000	5,658	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.08300		9.06600		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			4.00000	3	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,207.00000	8,307	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.02200		8.99600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			490.00000	454	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,443.00000	3,558	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.15500		9.14200		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			3.00000	2	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			5,917.00000	5,999	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.08400		9.06900		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			1.00000	1	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			8,846.00000	8,940	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.02700		9.00300		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			432.00000	400	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,653.00000	3,771	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.24500		9.22600		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			1.00000	1	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,161.00000	4,239	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.14000		9.11400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			68.00000	61	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,692.00000	4,790	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.04900		9.00600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			292.00000	265	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,332.00000	4,473	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.15800		9.14600		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			3.00000	2	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			6,037.00000	6,114	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.09200		9.07900		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			3.00000	3	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,296.00000	7,379	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.03900		9.01800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			334.00000	308	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,719.00000	3,827	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.90200		8.89300		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			1.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			10,064.00000	10,135	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.85200		8.84000		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			9,629.00000	9,725	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.81200		8.79500		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			1.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			9,257.00000	9,393	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			254.76100		254.77600		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			262.22600		262.24100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.40300		269.41800		0.00	0.00	0	400.00

Total for Derivatives:								17,110,674.20	2,074	117,481.00
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Grand Total:								17,110,674.20	2,074	117,481.00
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