

Daily MTM Report

Daily summary for 14/02/2008

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			9.25000	9.34500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.69500	8.75500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.50000	8.52500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.34300	10.38600			0.00	0	0.00
R201 On 21/12/2014 Bond			8.71500	8.77500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.64000	8.69000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.63000	8.68000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.76500	8.83000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.61500	8.66500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.29500	8.31500			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			7.70790		7.74230		0.00	6,829,199.40	886	86,108.00
\$ / R On 13/06/2008 Currency Future			7.87490		7.91080		0.00	370,120.30	47	27,502.00
\$ / R On 15/09/2008 Currency Future			8.04700		8.08360		0.00	3,283,176.00	408	9,416.00
£ / R On 17/03/2008 Currency Future			15.15520		15.14920		0.00	0.00	0	1,217.00
£ / R On 13/06/2008 Currency Future			15.38430		15.37800		0.00	153,843.00	10	1,455.00
£ / R On 15/09/2008 Currency Future			15.61710		15.60910		0.00	15,617.10	1	473.00
€ / R On 17/03/2008 Currency Future			11.23810		11.24950		0.00	0.00	0	3,952.00
€ / R On 13/06/2008 Currency Future			11.44280		11.45490		0.00	114,428.00	10	4,531.00
€ / R On 15/09/2008 Currency Future			11.65230		11.66510		0.00	11,652.30	1	8,329.00
ALBI On 02/05/2008 Index Future			263.73200		262.97300		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			15,685.00000	18,560	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			35,955.00000	31,240	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.65500		270.65500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			72,026.00000	71,938	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15,476.00000	15,388	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.18600		278.18600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			139,282.00000	139,237	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,422.00000	7,377	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.45000		113.13200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.22900		119.22900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			120.08800		119.75100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			265.65800		264.84500		0.00	15,939,480.00	6	15.00
GOVI On 02/05/2008 jGovi	264.00	Call			28,994.00000	33,600	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			20,544.00000	17,020	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			273.60300		272.76700		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			32,019.00000	35,863	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			44,349.00000	39,833	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			281.20200		280.34150		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			85,600.00000	91,748	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			22,185.00000	19,728	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			307.69400		307.69400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.59400		10.59200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.89300		9.89200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.21600		9.21600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.92600		9.92400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.76500		9.76400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.66900		9.66800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.59500		9.59400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.15800		11.15800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.28900		11.28600		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,680.00000	10,625	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,979.00000	7,919	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.19400		11.19400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,010.00000	14,970	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,720.00000	12,681	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.93700		10.93500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,889.00000	17,860	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,227.00000	16,192	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.62400		10.61200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,490.00000	20,477	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,004.00000	18,962	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.29700		10.29200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.01300		10.01100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,272.00000	24,252	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,245.00000	24,220	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.74600		9.73700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.50100		10.49800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,512.00000	15,494	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			4,868.00000	4,799	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.25100		10.24800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.84700		9.84600		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	9.50	Call			18,750.00000	18,730	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,532.00000	3,475	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.72000		9.71900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.49800		9.49700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			34,041.00000	34,075	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			740.00000	716	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.40900		9.40900		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.66600		10.66800		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.81900		10.82500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.02200		11.03000		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.96200		10.96600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.12500		11.13000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27100		11.27600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			254.68300		253.85400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.12000		261.12000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			269.58500		268.70700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.11300		9.21300		2.64	17,653,921.60	160	8,428.00
R153 On 02/05/2008 Bond Future	9.00	Call			342.00000	425	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			801.00000	668	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.90800		9.00800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			314.00000	372	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,298.00000	1,163	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.75800		8.85800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,212.00000	2,306	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,545.00000	1,468	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.61700		8.68700		6.35	71,873,345.28	561	10,366.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,777.00000	2,015	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,385.00000	1,186	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,031.00000	1,200	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,204.00000	1,936	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.53100		8.60100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			859.00000	970	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,582.00000	4,267	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.46800		8.53800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,843.00000	3,094	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,597.00000	1,432	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.43200		8.48200		11.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 02/05/2008 Bond Future	8.00	Call			752.00000	860	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,025.00000	5,602	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.36500		8.41500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,304.00000	1,428	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			8,682.00000	8,274	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.30900		8.35900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,924.00000	3,260	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,442.00000	1,246	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.03700		10.08900		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			15.00000	18	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			854.00000	817	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.60700		9.67900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,220.00000	1,233	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,712.00000	1,687	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.33600		9.42200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,646.00000	1,655	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,846.00000	1,829	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.61200		8.68200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			814.00000	949	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,724.00000	1,510	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.49400		8.56400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			707.00000	800	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,493.00000	3,244	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.38800		8.45800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,545.00000	2,756	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,173.00000	1,052	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.56000		8.62000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			412.00000	499	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,756.00000	2,468	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.46300		8.52300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			144.00000	178	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,068.00000	4,732	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.38300		8.44300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1,884.00000	2,085	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,537.00000	1,371	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.56000		8.60000		7.21	0.00	0	3,179.00
R204 On 02/05/2008 Bond Future	8.25	Call			473.00000	535	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			2,852.00000	2,646	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.47800		8.51800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			98.00000	116	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
R204 On 07/08/2008 Bond Future	7.75	Put			5,376.00000	5,128	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.40800		8.44800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,881.00000	2,023	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,540.00000	1,418	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.65800		8.73800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			204.00000	266	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,312.00000	2,033	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.53100		8.61100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			433.00000	511	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			3,003.00000	2,749	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.41400		8.49400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			876.00000	982	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,885.00000	2,670	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.54700		8.59700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			488.00000	571	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,890.00000	2,631	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.47200		8.52200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			213.00000	261	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			3,838.00000	3,547	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.40600		8.45600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,748.00000	1,932	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,453.00000	1,300	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.23900		8.26900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			409.00000	448	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,245.00000	5,017	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.18000		8.21000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			86.00000	106	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			4,389.00000	4,139	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.13100		8.16100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			239.00000	278	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,094.00000	3,862	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			262.28400		261.48100		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.22800		269.22800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			277.63100		276.78000		0.00	0.00	0	400.00

Total for Derivatives:

116,244,782.98

2,090

179,185.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								116,244,782.98	2,090	179,185.00
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