

Daily MTM Report

Daily summary for 15/02/2008

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	9.25000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.73500	8.69500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.55500	8.50000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.35400	10.34300			0.00	0	0.00
R201 On 21/12/2014 Bond			8.75000	8.71500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.68000	8.64000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.67500	8.63000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.80500	8.76500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.67000	8.61500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.36500	8.29500			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		7.70790		0.00	7,430,415.60	964	86,076.00
\$ / R On 13/06/2008 Currency Future			7.87490		7.87490		0.00	7,095,284.90	901	27,201.00
\$ / R On 15/09/2008 Currency Future			8.04700		8.04700		0.00	1,367,990.00	170	9,586.00
£ / R On 17/03/2008 Currency Future			15.15520		15.15520		0.00	0.00	0	1,217.00
£ / R On 13/06/2008 Currency Future			15.38430		15.38430		0.00	1,846,116.00	120	1,450.00
£ / R On 15/09/2008 Currency Future			15.61710		15.61710		0.00	109,319.70	7	480.00
€ / R On 17/03/2008 Currency Future			11.23810		11.23810		0.00	0.00	0	3,952.00
€ / R On 13/06/2008 Currency Future			11.44280		11.44280		0.00	5,320,902.00	465	4,648.00
€ / R On 15/09/2008 Currency Future			11.65230		11.65230		0.00	407,830.50	35	8,364.00
ALBI On 02/05/2008 Index Future			263.20200		263.73200		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			18,560.00000	16,261	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			31,240.00000	34,241	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			271.19100		270.65500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			71,938.00000	75,841	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15,388.00000	13,931	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.69300		278.18600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			139,237.00000	143,660	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,377.00000	6,730	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.31900		113.45000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.53700		119.22900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.95000		120.08800		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			265.09250		265.65800		0.00	0.00	0	15.00
GOVI On 02/05/2008 jGovi	264.00	Call			33,600.00000	30,090	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			17,020.00000	19,165	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			273.02050		273.60300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			35,863.00000	32,972	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			39,833.00000	42,767	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			280.60350		281.20200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			91,748.00000	87,321	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			19,728.00000	21,286	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			307.81000		307.69400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.49000		10.59400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.79300		9.89300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.10500		9.21600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.81100		9.92600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.68900		9.76500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.59200		9.66900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.51400		9.59500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.16700		11.15800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.21500		11.28900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,625.00000	10,467	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,919.00000	7,944	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.09500		11.19400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,970.00000	14,807	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,681.00000	12,757	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.80000		10.93700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,860.00000	17,660	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,192.00000	16,325	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.47700		10.62400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,477.00000	20,271	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,962.00000	19,112	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.12800		10.29700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.85300		10.01300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,252.00000	24,040	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,220.00000	24,397	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.55700		9.74600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.36300		10.50100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,494.00000	13,840	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			4,799.00000	5,583	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.10300		10.25100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.70100		9.84700		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			18,730.00000	14,728	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,475.00000	5,101	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.57400		9.72000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.41800		9.49800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			34,075.00000	29,546	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			716.00000	1,133	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.33000		9.40900		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.66300		10.66600		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.82100		10.81900		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.03300		11.02200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.97200		10.96200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.14200		11.12500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.29200		11.27100		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			253.79000		254.68300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.48200		261.12000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			268.64000		269.58500		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.11300		9.11300		2.64	0.00	0	8,428.00
R153 On 02/05/2008 Bond Future	9.00	Call			425.00000	421	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			668.00000	665	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.90800		8.90800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			372.00000	370	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,163.00000	1,161	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.75800		8.75800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,306.00000	2,303	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,468.00000	1,465	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.65700		8.61700		6.35	0.00	0	10,366.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,200.00000	1,086	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,936.00000	2,072	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			2,015.00000	1,861	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,186.00000	1,282	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.57100		8.53100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			970.00000	897	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,267.00000	4,438	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.50800		8.46800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			3,094.00000	2,943	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,432.00000	1,519	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.49200		8.43200		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			860.00000	707	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			5,602.00000	6,085	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.42500		8.36500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,428.00000	1,262	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			8,274.00000	8,746	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.36900		8.30900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			3,260.00000	2,851	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,246.00000	1,476	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.04900		10.03700		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			18.00000	17	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			817.00000	825	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.61000		9.60700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,233.00000	1,229	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,687.00000	1,684	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.32900		9.33600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,655.00000	1,653	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,829.00000	1,825	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.65200		8.61200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			949.00000	858	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,510.00000	1,619	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.53400		8.49400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			800.00000	739	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,244.00000	3,379	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.42800		8.38800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,756.00000	2,629	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,052.00000	1,115	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.60000		8.56000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			499.00000	429	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,468.00000	2,648	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.50300		8.46300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			178.00000	152	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			4,732.00000	4,953	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.42300		8.38300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			2,085.00000	1,944	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,371.00000	1,475	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.60000		8.56000		7.21	0.00	0	3,179.00
R204 On 02/05/2008 Bond Future	8.25	Call			535.00000	460	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			2,646.00000	2,838	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.51800		8.47800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			116.00000	96	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			5,128.00000	5,374	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.44800		8.40800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			2,023.00000	1,874	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,418.00000	1,533	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.69800		8.65800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			266.00000	228	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,033.00000	2,165	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.57100		8.53100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			511.00000	466	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,749.00000	2,870	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.45400		8.41400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			982.00000	923	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,670.00000	2,772	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.60700		8.54700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			571.00000	458	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,631.00000	2,928	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.53200		8.47200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			261.00000	200	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			3,547.00000	3,893	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.46600		8.40600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,932.00000	1,706	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,300.00000	1,478	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.30900		8.23900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			448.00000	339	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,017.00000	5,529	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.25000		8.18000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			106.00000	62	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			4,139.00000	4,722	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.20100		8.13100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			278.00000	190	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			3,862.00000	4,405	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			261.71800		262.28400		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.78500		269.22800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			277.03200		277.63100		0.00	0.00	0	400.00

Total for Derivatives:

23,577,858.70

2,662

179,176.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								23,577,858.70	2,662	179,176.00
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