

# Daily MTM Report

Daily summary for 20/02/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
R153 On 31/08/2010 Bond			9.37500	9.29000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.83000	8.76000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.62000	8.57000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.49000	10.40400			0.00	0	0.00
R201 On 21/12/2014 Bond			8.85000	8.77500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78500	8.71000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.77500	8.70500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.90000	8.83000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.77000	8.69500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.42000	8.37500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 17/03/2008 Currency Future			7.94470		7.66320		0.00	94,700,824.00	11,920	73,299.00
\$ / R On 13/06/2008 Currency Future			8.11560		7.82730		0.00	31,391,140.80	3,868	23,036.00
\$ / R On 15/09/2008 Currency Future			8.29070		7.99540		0.00	2,536,954.20	306	9,852.00
£ / R On 17/03/2008 Currency Future			15.39230		14.93950		0.00	153,923.00	10	2,227.00
£ / R On 13/06/2008 Currency Future			15.61980		15.15670		0.00	4,685,940.00	300	1,320.00
£ / R On 15/09/2008 Currency Future			15.85690		15.38320		0.00	47,570.70	3	640.00
€ / R On 17/03/2008 Currency Future			11.63740		11.29480		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.84560		11.49520		0.00	1,847,913.60	156	4,798.00
€ / R On 15/09/2008 Currency Future			12.06000		11.70150		0.00	108,540.00	9	7,980.00
ALBI On 02/05/2008 Index Future			261.85700		262.92400		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			14,608.00000	10,912	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			35,368.00000	42,342	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			269.92800		270.94400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			73,644.00000	66,138	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			14,204.00000	16,858	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			277.46700		278.45400		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			141,371.00000	132,687	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,831.00000	8,017	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			112.91700		116.65700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			116.23900		119.42500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.44200		119.87100		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			263.83600		272.62650		0.00	10,553,440.00	4	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			88,287.00000	22,570	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			2,022.00000	24,210	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			271.60200		280.04550		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			75,396.00000	26,264	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			14,941.00000	50,244	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			278.99650		287.65850		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			143,948.00000	75,731	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			7,363.00000	25,766	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			307.69900		307.75200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.62100		10.51800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.92100		9.81600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.25100		9.13000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.95000		9.84000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.81800		9.70600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.72700		9.61600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.65100		9.54100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.22500		11.17900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.28900		11.22300		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,235.00000	10,266	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,698.00000	7,560	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.20200		11.11700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,676.00000	14,742	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,572.00000	12,433	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.96400		10.85400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,597.00000	17,700	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,131.00000	15,967	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.70100		10.52800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,222.00000	20,405	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,940.00000	18,703	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.35300		10.20200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.04400		9.91200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,019.00000	24,153	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,233.00000	24,046	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.76700		9.60400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.53100		10.40400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,080.00000	15,535	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			5,105.00000	4,312	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.28500		10.14400		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.86200		9.73600		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			15,417.00000	18,879	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			4,443.00000	3,050	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.73800		9.60700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.55500		9.43800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			30,561.00000	37,317	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			908.00000	405	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.46900		9.35200		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65800		10.65900		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.81200		10.80300		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.03600		11.00900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.98000		10.96100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.15100		11.13100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.30200		11.28400		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			252.51100		261.07800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			259.93900		261.15900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.10400		268.27100		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.24300		9.15300		2.64	158,042,871.56	1,436	9,364.00
R153 On 02/05/2008 Bond Future	9.00	Call			372.00000	296	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			701.00000	819	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.03800		8.94800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.25	Call			0.00000	164	2.16	82,000,000.00	500	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			0.00000	1,693	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			339.00000	286	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,207.00000	1,328	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.88800		8.79800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,249.00000	2,158	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,480.00000	1,543	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.75700		8.68700		6.35	25,448,782.00	200	9,805.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,716.00000	1,478	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,325.00000	1,521	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			974.00000	808	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,147.00000	2,416	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.67100		8.60100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			828.00000	719	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,551.00000	4,867	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			0.00000	1,181	6.25	590,500,000.00	500	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			0.00000	3,762	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.75	Call			0.00000	2,565	6.55	1,282,500,000.00	500	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			0.00000	2,088	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			0.00000	4,499	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			0.00000	1,060	6.85	530,000,000.00	500	500.00
R157 On 06/11/2008 Bond Future			8.60800		8.53800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,819.00000	2,573	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,573.00000	1,740	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.56200		8.51200		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			619.00000	515	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,209.00000	6,630	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.49500		8.44500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,180.00000	1,058	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			8,875.00000	9,279	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.43900		8.38900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,708.00000	2,400	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,544.00000	1,763	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.21900		10.11700		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			12.00000	8	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			872.00000	946	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.78200		9.67700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,196.00000	1,167	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,686.00000	1,713	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.49700		9.39200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,631.00000	1,612	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,821.00000	1,834	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.75200		8.67200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			788.00000	636	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,648.00000	1,893	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.63400		8.55400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			696.00000	592	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,432.00000	3,717	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.52800		8.44800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,556.00000	2,319	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,137.00000	1,278	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.71000		8.63000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			362.00000	261	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,768.00000	3,164	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.61300		8.53300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			129.00000	92	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,115.00000	5,570	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.53300		8.45300		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 06/11/2008 Bond Future	8.50	Call			1,832.00000	1,579	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,546.00000	1,779	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.71000		8.64000		7.21	58,886,634.00	600	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			373.00000	280	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,019.00000	3,390	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.62800		8.55800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			75.00000	53	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			5,618.00000	6,057	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.55800		8.48800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,723.00000	1,494	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,644.00000	1,872	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.79800		8.72800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			189.00000	141	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,255.00000	2,504	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.67100		8.60100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			425.00000	360	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,954.00000	3,178	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.55400		8.48400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			872.00000	780	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,841.00000	3,031	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.70700		8.63700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			386.00000	289	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,059.00000	3,435	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.63200		8.56200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			168.00000	120	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,064.00000	4,486	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.56600		8.49600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,589.00000	1,358	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,563.00000	1,799	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.36900		8.31900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			300.00000	239	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,577.00000	5,954	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.31000		8.26000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			54.00000	36	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			4,803.00000	5,226	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.26100		8.21100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			175.00000	131	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,480.00000	4,880	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
TRT1 On 02/05/2008 Index Future			260.64700		269.33500		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			268.31500		269.55100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			275.71100		276.75500		0.00	0.00	0	400.00

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<b>Total for Derivatives:</b>								<b>2,873,404,533.86</b>	<b>20,812</b>	<b>165,782.00</b>
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<b>Grand Total:</b>								<b>2,873,404,533.86</b>	<b>20,812</b>	<b>165,782.00</b>
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