

Daily MTM Report

Daily summary for 21/02/2008

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			9.31000		9.37500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.77000		8.83000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.61500		8.62000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.47900		10.49000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.79000		8.85000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.74000		8.78500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.74000		8.77500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.84000		8.90000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.73500		8.77000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.45000		8.42000			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			7.82520		7.94470		0.00	4,217,782.80	539	73,140.00
\$ / R On 13/06/2008 Currency Future			7.99000		8.11560		0.00	9,204,480.00	1,152	24,188.00
\$ / R On 15/09/2008 Currency Future			8.16000		8.29070		0.00	1,199,520.00	147	9,999.00
£ / R On 17/03/2008 Currency Future			15.29800		15.39230		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.51700		15.61980		0.00	46,551.00	3	1,323.00
£ / R On 15/09/2008 Currency Future			15.74520		15.85690		0.00	0.00	0	640.00
€ / R On 17/03/2008 Currency Future			11.52390		11.63740		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.72510		11.84560		0.00	11,725,100.00	1,000	5,646.00
€ / R On 15/09/2008 Currency Future			11.93280		12.06000		0.00	0.00	0	7,980.00
ALBI On 02/05/2008 Index Future			262.31200		261.85700		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			10,912.00000	12,190	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			42,342.00000	39,070	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.38100		269.92800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			66,138.00000	69,309	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			16,858.00000	15,499	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			277.89300		277.46700		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			132,687.00000	136,349	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,017.00000	7,419	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.17000		112.91700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			116.50000		116.23900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.71200		119.44200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			264.25700		263.83600		0.00	0.00	0	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			22,570.00000	24,544	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			24,210.00000	21,974	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			272.03550		271.60200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			26,264.00000	27,951	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			50,244.00000	47,596	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			279.44250		278.99650		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			75,731.00000	78,685	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			25,766.00000	24,260	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			307.82000		307.69900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.55700		10.62100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.84300		9.92100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.16200		9.25100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.86700		9.95000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.73400		9.81800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.63300		9.72700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.55400		9.65100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.22500		11.22500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.26700		11.28900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,266.00000	10,174	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,560.00000	7,524	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.14600		11.20200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,742.00000	14,632	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,433.00000	12,459	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.90100		10.96400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,700.00000	17,590	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,967.00000	16,010	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.62000		10.70100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,405.00000	20,279	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,703.00000	18,773	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.24400		10.35300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.97100		10.04400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,153.00000	24,044	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,046.00000	24,114	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.67500		9.76700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.45700		10.53100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,535.00000	14,591	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			4,312.00000	4,674	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.19500		10.28500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.77900		9.86200		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			18,879.00000	16,475	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,050.00000	3,838	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.64900		9.73800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.46300		9.55500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			37,317.00000	31,930	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			405.00000	733	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.37200		9.46900		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65700		10.65800		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.80700		10.81200		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.02800		11.03600		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.97600		10.98000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.14700		11.15100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.29700		11.30200		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			252.79700		252.51100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			260.23600		259.93900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.40900		267.10400		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.17300		9.24300		2.64	93,346,159.06	847	9,364.00
R153 On 02/05/2008 Bond Future	9.00	Call			296.00000	348	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			819.00000	720	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.96800		9.03800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			286.00000	323	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,328.00000	1,230	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			164.00000	188	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			1,693.00000	1,583	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.81800		8.88800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,158.00000	2,223	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,543.00000	1,487	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.69700		8.75700		6.35	0.00	0	9,805.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,478.00000	1,662	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,521.00000	1,332	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			808.00000	931	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,416.00000	2,166	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.61100		8.67100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,565.00000	2,760	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,088.00000	1,919	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			719.00000	802	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,867.00000	4,586	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			1,181.00000	1,299	6.25	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	8.25	Put			3,762.00000	3,517	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4,499.00000	4,761	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,060.00000	958	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.54800		8.60800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,573.00000	2,776	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,740.00000	1,589	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.56200		8.56200		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			515.00000	505	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,630.00000	6,620	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.49500		8.49500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,058.00000	1,050	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,279.00000	9,272	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.43900		8.43900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,400.00000	2,396	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,763.00000	1,759	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.20800		10.21900		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			8.00000	8	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			946.00000	938	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.75600		9.78200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,167.00000	1,169	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,713.00000	1,701	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.45300		9.49700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,612.00000	1,615	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,834.00000	1,824	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.69200		8.75200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			636.00000	735	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,893.00000	1,694	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.57400		8.63400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			592.00000	662	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,717.00000	3,495	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.46800		8.52800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,319.00000	2,490	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,278.00000	1,166	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.66000		8.71000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			261.00000	312	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			3,164.00000	2,905	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.56300		8.61300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			92.00000	112	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,570.00000	5,283	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.48300		8.53300		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			1,579.00000	1,729	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,779.00000	1,626	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.67000		8.71000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			280.00000	321	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,390.00000	3,167	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.58800		8.62800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			53.00000	63	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			6,057.00000	5,804	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.51800		8.55800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,494.00000	1,617	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,872.00000	1,735	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.73800		8.79800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			141.00000	175	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,504.00000	2,283	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.61100		8.67100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			360.00000	410	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			3,178.00000	2,980	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.49400		8.55400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			780.00000	853	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,031.00000	2,863	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.67700		8.70700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			289.00000	319	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,435.00000	3,263	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.60200		8.63200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			120.00000	137	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,486.00000	4,301	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.53600		8.56600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,358.00000	1,450	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,799.00000	1,691	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.39900		8.36900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			239.00000	206	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,954.00000	6,181	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.34000		8.31000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			36.00000	27	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			5,226.00000	5,480	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.29100		8.26100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			131.00000	108	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,880.00000	5,123	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			261.05900		260.64700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			268.74000		268.31500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			276.14900		275.71100		0.00	0.00	0	400.00

Total for Derivatives:								119,739,592.86	3,688	167,773.00
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Grand Total:								119,739,592.86	3,688	167,773.00
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