

Daily MTM Report

Daily summary for 22/02/2008

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			9.31500	9.31000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.75500	8.77000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.58500	8.61500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.48000	10.47900			0.00	0	0.00
R201 On 21/12/2014 Bond			8.78000	8.79000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.72500	8.74000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.72500	8.74000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.83000	8.84000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.71500	8.73500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.41000	8.45000			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			7.74920		7.82520		0.00	2,549,486.80	329	73,076.00
\$ / R On 13/06/2008 Currency Future			7.91400		7.99000		0.00	3,759,150.00	475	24,653.00
\$ / R On 15/09/2008 Currency Future			8.08470		8.16000		0.00	40,423.50	5	10,004.00
£ / R On 17/03/2008 Currency Future			15.24900		15.29800		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.46870		15.51700		0.00	0.00	0	1,323.00
£ / R On 15/09/2008 Currency Future			15.69910		15.74520		0.00	800,654.10	51	641.00
€ / R On 17/03/2008 Currency Future			11.49640		11.52390		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.69860		11.72510		0.00	0.00	0	5,646.00
€ / R On 15/09/2008 Currency Future			11.90770		11.93280		0.00	14,313,055.40	1,202	6,782.00
ALBI On 02/05/2008 Index Future			262.61600		262.31200		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			12,190.00000	13,059	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			39,070.00000	36,899	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.62000		270.38100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			69,309.00000	70,973	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15,499.00000	14,773	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.16100		277.89300		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			136,349.00000	138,654	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,419.00000	7,044	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.18100		113.17000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			116.51100		116.50000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.72400		119.71200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			264.53300		264.25700		0.00	0.00	0	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			24,544.00000	25,847	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			21,974.00000	20,517	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			272.31950		272.03550		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			27,951.00000	29,060	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			47,596.00000	45,865	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			279.73550		279.44250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			78,685.00000	80,631	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			24,260.00000	23,276	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			307.77900		307.82000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.58500		10.55700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.85400		9.84300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.16100		9.16200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.87600		9.86700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.74300		9.73400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.64400		9.63300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.56500		9.55400		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			11.27900		11.26700		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,174.00000	10,127	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,524.00000	7,451	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.17700		11.14600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,632.00000	14,631	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,459.00000	12,382	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.94200		10.90100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,590.00000	17,608	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,010.00000	15,929	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.64400		10.62000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,279.00000	20,280	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,773.00000	18,716	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.30200		10.24400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.01800		9.97100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,044.00000	24,077	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,114.00000	24,033	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.71300		9.67500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.49200		10.45700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,591.00000	14,951	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			4,674.00000	4,420	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.23500		10.19500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.79400		9.77900		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			16,475.00000	16,834	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,838.00000	3,626	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.66900		9.64900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.47400		9.46300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			31,930.00000	32,536	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			733.00000	662	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.38400		9.37200		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65600		10.65700		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.80100		10.80700		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.01900		11.02800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.97100		10.97600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.14200		11.14700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.29200		11.29700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			253.26600		252.79700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			260.71900		260.23600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.90700		267.40900		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.17300		9.17300		2.64	79,129,329.64	718	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			348.00000	344	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			720.00000	717	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.96800		8.96800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			323.00000	322	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,230.00000	1,228	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			188.00000	187	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			1,583.00000	1,582	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.81800		8.81800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,223.00000	2,219	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,487.00000	1,484	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.67700		8.69700		6.35	12,774,154.00	100	9,805.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,662.00000	1,720	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,332.00000	1,265	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			931.00000	969	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,166.00000	2,079	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.59100		8.61100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,760.00000	2,822	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			1,919.00000	1,860	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			802.00000	828	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,586.00000	4,490	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			1,299.00000	1,336	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			3,517.00000	3,433	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4,761.00000	4,846	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			958.00000	921	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.52800		8.54800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,776.00000	2,843	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,589.00000	1,537	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.52200		8.56200		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			505.00000	566	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,620.00000	6,261	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.45500		8.49500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,050.00000	1,132	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,272.00000	8,933	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.39900		8.43900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,396.00000	2,634	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,759.00000	1,575	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.21100		10.20800		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			8.00000	7	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			938.00000	940	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.76000		9.75600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,169.00000	1,164	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,701.00000	1,698	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.46300		9.45300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,615.00000	1,610	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,824.00000	1,822	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.68200		8.69200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			735.00000	746	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,694.00000	1,656	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.56400		8.57400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			662.00000	670	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,495.00000	3,455	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.45800		8.46800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,490.00000	2,516	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,166.00000	1,145	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.64000		8.66000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			312.00000	331	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,905.00000	2,800	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.54300		8.56300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			112.00000	119	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,283.00000	5,167	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.46300		8.48300		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			1,729.00000	1,789	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,626.00000	1,565	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.65000		8.67000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			321.00000	341	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,167.00000	3,053	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.56800		8.58800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			63.00000	69	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			5,804.00000	5,678	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.49800		8.51800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,617.00000	1,680	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,735.00000	1,667	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.72800		8.73800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			175.00000	178	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,283.00000	2,244	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.60100		8.61100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			410.00000	416	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,980.00000	2,945	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.48400		8.49400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			853.00000	863	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,863.00000	2,833	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.64700		8.67700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			319.00000	352	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,263.00000	3,093	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.57200		8.60200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			137.00000	156	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,301.00000	4,118	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.50600		8.53600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,450.00000	1,546	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,691.00000	1,586	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.35900		8.39900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			206.00000	237	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			6,181.00000	5,865	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.30000		8.34000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			27.00000	38	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			5,480.00000	5,139	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.25100		8.29100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			108.00000	136	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			5,123.00000	4,797	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			261.33300		261.05900		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.02400		268.74000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			276.44100		276.14900		0.00	0.00	0	400.00

Total for Derivatives:								113,366,253.44	2,880	167,700.00
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Grand Total:								113,366,253.44	2,880	167,700.00
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