

Daily MTM Report

Daily summary for 26/02/2008

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			9.36500		9.36000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.81000		8.79500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.63500		8.62000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.50600		10.50200			0.00	0	0.00
R201 On 21/12/2014 Bond			8.83500		8.82000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.77500		8.76000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.77500		8.76000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.88500		8.87000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.76500		8.75000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.45500		8.44000			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			7.62680		7.77820		0.00	205,153,293.20	26,899	40,357.00
\$ / R On 13/06/2008 Currency Future			7.78630		7.94150		0.00	16,320,084.80	2,096	24,841.00
\$ / R On 15/09/2008 Currency Future			7.95190		8.11090		0.00	16,611,519.10	2,089	11,727.00
£ / R On 17/03/2008 Currency Future			15.02720		15.29910		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.24060		15.51710		0.00	0.00	0	1,323.00
£ / R On 15/09/2008 Currency Future			15.46670		15.74800		0.00	247,467.20	16	682.00
€ / R On 17/03/2008 Currency Future			11.33700		11.52640		0.00	566,850.00	50	3,951.00
€ / R On 13/06/2008 Currency Future			11.53400		11.72750		0.00	0.00	0	5,646.00
€ / R On 15/09/2008 Currency Future			11.73860		11.93650		0.00	8,416,576.20	717	6,104.00
ALBI On 02/05/2008 Index Future			261.89400		262.16000		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			11,116.00000	10,166	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			39,516.00000	41,226	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.00700		270.21200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			67,716.00000	66,144	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15,596.00000	16,074	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			277.56500		277.75200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			134,928.00000	133,249	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,408.00000	7,599	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			112.97000		113.04700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			116.29500		116.37400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.50300		119.58300		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			263.83300		264.09100		0.00	0.00	0	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			23,023.00000	21,560	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			22,113.00000	23,230	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			271.59750		271.86400		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			26,802.00000	25,605	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			48,162.00000	49,630	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			278.99600		279.26800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			77,165.00000	75,236	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			24,485.00000	25,276	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			307.71500		307.74300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.63400		10.62000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.87300		9.87100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.19400		9.18400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.90800		9.90400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.76300		9.75600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.67100		9.67000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.59500		9.59600		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			11.29000		11.28300		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,940.00000	9,886	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,263.00000	7,192	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.22700		11.19100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,527.00000	14,532	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,245.00000	12,162	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.01800		11.01400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,599.00000	17,572	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,745.00000	15,708	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.76500		10.75300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,329.00000	20,316	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,501.00000	18,459	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.42700		10.39600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.10100		10.06300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,062.00000	24,085	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,909.00000	23,839	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.82100		9.79000		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.56700		10.54500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,424.00000	15,643	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			3,970.00000	3,801	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.31100		10.28900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.82700		9.83800		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			17,926.00000	17,555	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,036.00000	3,092	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.69700		9.71000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.49900		9.49400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			33,623.00000	33,903	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			524.00000	488	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.41100		9.40700		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65400		10.65400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.78100		10.78400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.98700		10.99100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.95200		10.95400		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.12300		11.12500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27300		11.27700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			252.41400		252.73100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			259.84500		260.17000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.01100		267.34400		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.23300		9.22300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			294.00000	283	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			774.00000	785	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.02800		9.01800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			288.00000	281	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,291.00000	1,303	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			164.00000	159	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			1,655.00000	1,670	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.87800		8.86800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,160.00000	2,147	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,510.00000	1,514	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.74700		8.72700		6.35	25,461,194.00	200	10,005.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,520.00000	1,445	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,377.00000	1,427	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			824.00000	772	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,246.00000	2,318	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.66100		8.64100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,630.00000	2,557	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			1,972.00000	2,019	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			1,211.00000	1,165	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			3,611.00000	3,686	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			737.00000	703	6.10	0.00	0	0.00

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	8.00	Put			4,703.00000	4,791	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4,602.00000	4,507	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			981.00000	1,007	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.59800		8.57800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,655.00000	2,583	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,645.00000	1,691	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.58200		8.56200		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			463.00000	422	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,578.00000	6,746	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.51500		8.49500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,018.00000	968	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,240.00000	9,399	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.45900		8.43900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,381.00000	2,261	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,743.00000	1,833	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.25100		10.24200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			6.00000	5	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			962.00000	968	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.80800		9.79900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,142.00000	1,136	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,697.00000	1,695	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.51700		9.50800		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,594.00000	1,589	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,819.00000	1,817	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.74200		8.72200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			650.00000	608	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,758.00000	1,816	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.62400		8.60400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			608.00000	580	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,587.00000	3,656	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.51800		8.49800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,389.00000	2,328	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,206.00000	1,240	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.70000		8.68000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			266.00000	240	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,984.00000	3,082	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.60300		8.58300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			97.00000	88	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,391.00000	5,505	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.52300		8.50300		0.00	0.00	0	0.00

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R203 On 06/11/2008 Bond Future	8.50	Call			1,654.00000	1,590	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,672.00000	1,729	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.71000		8.69000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			274.00000	246	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,252.00000	3,357	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.62800		8.60800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			54.00000	48	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			5,926.00000	6,052	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.55800		8.53800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,540.00000	1,474	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,788.00000	1,853	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.78800		8.76800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			142.00000	127	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,378.00000	2,448	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.66100		8.64100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			372.00000	352	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			3,066.00000	3,129	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.54400		8.52400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			803.00000	776	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,933.00000	2,986	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.70700		8.68700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			283.00000	255	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,294.00000	3,401	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.63200		8.61200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			125.00000	112	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,356.00000	4,477	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.56600		8.54600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,406.00000	1,340	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,714.00000	1,781	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.40900		8.38900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			192.00000	171	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			6,081.00000	6,233	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.35000		8.33000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			28.00000	23	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			5,393.00000	5,563	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.30100		8.28100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			111.00000	98	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			5,038.00000	5,200	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			260.63300		260.89200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			268.30500		268.57000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			275.70500		275.97600		0.00	0.00	0	400.00

Total for Derivatives:								272,776,984.50	32,067	136,455.00
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Grand Total:								272,776,984.50	32,067	136,455.00
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