



Daily MTM Report

Daily summary for 29/02/2008

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			9.58000	9.46000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.98500	8.88500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.79500	8.70000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.77200	10.59000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.01000	8.90500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.95000	8.85000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94500	8.85000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.06000	8.96000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.93000	8.83500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.61500	8.51500			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			7.74720		7.58010		0.00	32,592,470.40	4,207	34,547.00
\$ / R On 13/06/2008 Currency Future			7.91440		7.74020		0.00	783,525.60	99	25,684.00
\$ / R On 15/09/2008 Currency Future			8.09140		7.90930		0.00	0.00	0	13,372.00
£ / R On 17/03/2008 Currency Future			15.37310		15.05210		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.59750		15.26700		0.00	2,495,600.00	160	1,423.00
£ / R On 15/09/2008 Currency Future			15.83710		15.49510		0.00	0.00	0	682.00
€ / R On 17/03/2008 Currency Future			11.76460		11.46900		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.97570		11.67030		0.00	13,412,784.00	1,120	4,918.00
€ / R On 15/09/2008 Currency Future			12.19670		11.87890		0.00	0.00	0	6,104.00
ALBI On 02/05/2008 Index Future			259.38100		260.75700		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			6,961.00000	4,270	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			49,391.00000	60,460	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			268.93800		268.87100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			58,036.00000	58,389	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			19,326.00000	19,009	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			276.60200		276.44800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			123,531.00000	124,791	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			9,051.00000	8,771	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			111.77800		112.53500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			115.10100		115.88000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			118.27700		119.07800		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			261.39500		262.72850		0.00	0.00	0	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			16,222.00000	11,179	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			28,937.00000	37,229	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			268.91800		270.28950		0.00	0.00	0	141.00
GOVI On 07/08/2008 jGovi	274.00	Call			20,496.00000	16,023	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			57,601.00000	66,843	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			276.42250		277.83200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			67,419.00000	58,655	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			29,099.00000	34,430	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			307.80300		307.76500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.89800		11.93200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.07000		9.97800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.36300		9.28900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.11400		10.01900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.94000		9.85300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.84900		9.75800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.77100		9.68000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.27500		11.27500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.47300		11.38200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,882.00000	9,945	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			6,961.00000	6,793	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.42800		11.30300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,546.00000	14,664	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			11,993.00000	11,809	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.33000		11.17300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,698.00000	17,861	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,459.00000	15,242	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.11300		11.00900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,560.00000	20,661	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,112.00000	17,961	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.83600		10.60900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.49700		10.33500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,319.00000	24,491	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,505.00000	23,283	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.16500		10.03300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.87800		10.74400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			17,828.00000	19,615	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			2,871.00000	2,303	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.64300		10.51200		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			10.07800		9.93900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			20,813.00000	25,262	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			2,069.00000	1,220	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.94500		9.81500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.67900		9.58900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			39,176.00000	44,544	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			228.00000	103	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.59000		9.49900		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65467		10.65500		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.78400		10.78300		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.01900		11.00500		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.32700		10.96800		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.17300		11.13800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.33700		11.28300		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			249.41800		251.03500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			256.83100		258.49600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			263.92000		265.63000		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.44300		9.32300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			216.00000	148	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			910.00000	1,099	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.23800		9.11800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			234.00000	182	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,429.00000	1,607	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			128.00000	96	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			1,811.00000	2,009	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.08800		8.96800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,054.00000	1,940	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,575.00000	1,665	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.91700		8.81700		6.35	44,189,754.00	350	10,214.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,214.00000	942	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,629.00000	1,973	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			617.00000	449	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,597.00000	3,044	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.83100		8.73100		6.25	0.00	0	2,510.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,318.00000	2,013	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,204.00000	2,500	6.55	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	8.25	Call			1,019.00000	843	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			3,963.00000	4,388	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			601.00000	483	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			5,111.00000	5,594	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4,191.00000	3,769	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,113.00000	1,293	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.76800		8.66800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,344.00000	2,034	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,864.00000	2,139	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.74200		8.64200		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			320.00000	209	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			7,269.00000	8,186	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.67500		8.57500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			836.00000	662	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,893.00000	10,749	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.61900		8.51900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,930.00000	1,459	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			2,127.00000	2,688	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.57500		10.35200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			3.00000	1	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,043.00000	1,211	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.11300		9.91700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,102.00000	1,054	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,719.00000	1,773	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.80700		9.63200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,566.00000	1,538	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,828.00000	1,851	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.91200		8.82200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			471.00000	351	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			2,073.00000	2,396	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.79400		8.70400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			486.00000	397	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,948.00000	4,291	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.68800		8.59800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,098.00000	1,861	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,387.00000	1,572	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.88000		8.77000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			168.00000	96	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			3,442.00000	4,045	6.73	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 07/08/2008 Bond Future			8.78300	8.67300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		63.00000	37	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		5,908.00000	6,550	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.70300	8.59300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		1,382.00000	1,100	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,945.00000	2,323	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.88000	8.78000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		172.00000	104	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		3,745.00000	4,331	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.79800	8.69800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		32.00000	18	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		6,494.00000	7,130	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.72800	8.62800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		1,263.00000	1,004	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,097.00000	2,482	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.95800	8.85800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		88.00000	53	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		2,706.00000	3,093	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.83100	8.73100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		293.00000	226	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,358.00000	3,701	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.71400	8.61400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		688.00000	581	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,179.00000	3,470	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.86700	8.77700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		179.00000	113	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		3,793.00000	4,326	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.79200	8.70200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		76.00000	46	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		4,908.00000	5,474	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.72600	8.63600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		1,130.00000	899	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,036.00000	2,397	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.56900	8.46900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		121.00000	71	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		6,699.00000	7,495	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.51000	8.41000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		13.00000	5	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		6,073.00000	6,921	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
R209 On 06/11/2008 Bond Future			8.46100	8.36100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		66.00000	33	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		5,693.00000	6,522	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			258.12800	259.46000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			265.80000	267.17100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			273.13600	274.54400		0.00	0.00	0	400.00
Total for Derivatives:							93,474,134.00	5,936	133,915.00
Grand Total:							93,474,134.00	5,936	133,915.00