

Daily MTM Report

Daily summary for 13/02/2008

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			9.34500		9.37500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.75500		8.75500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.52500		8.52000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.38600		10.38900			0.00	0	0.00
R201 On 21/12/2014 Bond			8.77500		8.77000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.69000		8.67000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.68000		8.66500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.83000		8.82500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.66500		8.65000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.31500		8.30000			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			7.74230		7.79900		0.00	14,431,647.20	1,864	86,126.00
\$ / R On 13/06/2008 Currency Future			7.91080		7.96800		0.00	40,250,150.40	5,088	27,470.00
\$ / R On 15/09/2008 Currency Future			8.08360		8.14290		0.00	266,758.80	33	9,008.00
£ / R On 17/03/2008 Currency Future			15.14920		15.25220		0.00	0.00	0	1,217.00
£ / R On 13/06/2008 Currency Future			15.37800		15.48310		0.00	4,613,400.00	300	1,455.00
£ / R On 15/09/2008 Currency Future			15.60910		15.72190		0.00	0.00	0	472.00
€ / R On 17/03/2008 Currency Future			11.24950		11.36590		0.00	0.00	0	3,952.00
€ / R On 13/06/2008 Currency Future			11.45490		11.57410		0.00	0.00	0	4,521.00
€ / R On 15/09/2008 Currency Future			11.66510		11.79030		0.00	151,646.30	13	8,328.00
ALBI On 02/05/2008 Index Future			262.97300		263.33000		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			17,213.00000	15,685	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			33,913.00000	35,955	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.65500		270.65500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			72,113.00000	72,026	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15,563.00000	15,476	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.18600		278.18600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			139,328.00000	139,282	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,468.00000	7,422	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.13200		113.21600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.22900		119.22900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.75100		119.84000		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			264.84500		265.18800		0.00	0.00	0	9.00
GOVI On 02/05/2008 jGovi	264.00	Call			31,102.00000	28,994	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			19,222.00000	20,544	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			272.76700		273.12300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			33,773.00000	32,019	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			42,543.00000	44,349	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			280.34150		280.70500		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			88,279.00000	85,600	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			21,229.00000	22,185	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			307.69400		307.69400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.59200		10.59100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.89200		9.89100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.21600		9.21500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.92400		9.92300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.76400		9.76300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.66800		9.66700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.59400		9.59300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.15800		11.15800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.28600		11.28400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,737.00000	10,680	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,039.00000	7,979	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.19400		11.19400		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,049.00000	15,010	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,759.00000	12,720	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.93500		10.93400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,920.00000	17,889	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,260.00000	16,227	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.61200		10.60400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,508.00000	20,490	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,041.00000	19,004	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.29200		10.29100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.01100		10.00700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,289.00000	24,272	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,272.00000	24,245	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.73700		9.73600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.49800		10.49500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,531.00000	15,512	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			4,937.00000	4,868	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.24800		10.24600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.84600		9.84400		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			18,742.00000	18,750	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,598.00000	3,532	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.71900		9.71800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.49700		9.49600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			34,006.00000	34,041	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			765.00000	740	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.40900		9.40800		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.66800		10.67000		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.82500		10.83100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.03000		11.03800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.96600		10.97100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13000		11.13500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27600		11.28000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			253.85400		254.28600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.12000		261.12000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			268.70700		269.16500		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.21300		9.23300		2.64	16,518,312.00	150	8,428.00
R153 On 02/05/2008 Bond Future	9.00	Call			330.00000	342	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			831.00000	801	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.00800		9.02800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			305.00000	314	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,327.00000	1,298	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.85800		8.87800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,196.00000	2,212	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,563.00000	1,545	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.68700		8.67700		6.35	16,598,294.70	130	9,805.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,821.00000	1,777	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,367.00000	1,385	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,065.00000	1,031	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,175.00000	2,204	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.60100		8.59100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			880.00000	859	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,542.00000	4,582	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.53800		8.52800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,883.00000	2,843	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,577.00000	1,597	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.48200		8.45200		11.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 02/05/2008 Bond Future	8.00	Call		835.00000	752	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		5,789.00000	6,025	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.41500	8.38500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		1,391.00000	1,304	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		8,450.00000	8,682	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.35900	8.32900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		3,129.00000	2,924	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		1,328.00000	1,442	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.08900	10.08500		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		16.00000	15	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		852.00000	854	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.67900	9.68700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,222.00000	1,220	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,718.00000	1,712	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.42200	9.44000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,646.00000	1,646	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,852.00000	1,846	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.68200	8.67200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		841.00000	814	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,701.00000	1,724	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.56400	8.55400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		725.00000	707	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		3,461.00000	3,493	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.45800	8.44800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		2,578.00000	2,545	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,159.00000	1,173	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.62000	8.59000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		463.00000	412	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		2,620.00000	2,756	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.52300	8.49300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		163.00000	144	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		4,902.00000	5,068	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.44300	8.41300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		1,987.00000	1,884	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,457.00000	1,537	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.60000	8.59000		7.21	8,503,354.92	86	3,179.00
R204 On 02/05/2008 Bond Future	8.25	Call		496.00000	473	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		2,808.00000	2,852	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.51800	8.50800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		104.00000	98	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
R204 On 07/08/2008 Bond Future	7.75	Put			5,315.00000	5,376	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.44800		8.43800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,920.00000	1,881	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,513.00000	1,540	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.73800		8.71800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			223.00000	204	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,245.00000	2,312	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.61100		8.59100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			455.00000	433	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,942.00000	3,003	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.49400		8.47400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			905.00000	876	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,834.00000	2,885	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.59700		8.58700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			512.00000	488	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,845.00000	2,890	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.52200		8.51200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			224.00000	213	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			3,782.00000	3,838	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.45600		8.44600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,788.00000	1,748	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,425.00000	1,453	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.26900		8.23900		12.88	13,387,780.50	170	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			464.00000	409	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,033.00000	5,245	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.21000		8.18000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			108.00000	86	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			4,141.00000	4,389	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.16100		8.13100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			281.00000	239	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			3,865.00000	4,094	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			261.48100		261.82200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.22800		269.22800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			276.78000		277.14200		0.00	0.00	0	400.00
Total for Derivatives:								114,721,344.82	7,834	178,184.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								114,721,344.82	7,834	178,184.00
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