

Daily MTM Report

Daily summary for 19/02/2008

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			9.29000		9.25500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.76000		8.73000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.57000		8.55000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.40400		10.87800			0.00	0	0.00
R201 On 21/12/2014 Bond			8.77500		8.74000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.71000		8.67000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.70500		8.66500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.83000		8.80000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.69500		8.66000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.37500		8.36000			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			7.66320		7.66980		0.00	957,900.00	125	81,782.00
\$ / R On 13/06/2008 Currency Future			7.82730		7.83520		0.00	547,911.00	70	26,059.00
\$ / R On 15/09/2008 Currency Future			7.99540		8.00540		0.00	2,854,357.80	357	9,946.00
£ / R On 17/03/2008 Currency Future			14.93950		14.93520		0.00	0.00	0	2,217.00
£ / R On 13/06/2008 Currency Future			15.15670		15.15610		0.00	0.00	0	1,450.00
£ / R On 15/09/2008 Currency Future			15.38320		15.38540		0.00	1,399,871.20	91	637.00
€ / R On 17/03/2008 Currency Future			11.29480		11.22300		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.49520		11.42450		0.00	0.00	0	4,648.00
€ / R On 15/09/2008 Currency Future			11.70150		11.63210		0.00	362,746.50	31	7,976.00
ALBI On 02/05/2008 Index Future			262.92400		263.35900		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			16,419.00000	14,608	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			32,829.00000	35,368	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.94400		271.37500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			76,982.00000	73,644	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			13,232.00000	14,204	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			278.45400		278.88200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			145,210.00000	141,371	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,390.00000	6,831	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			116.65700		113.39900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.42500		119.61900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.87100		120.03400		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			272.62650		265.25100		0.00	0.00	0	15.00
GOVI On 02/05/2008 jGovi	264.00	Call			30,544.00000	88,287	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			18,034.00000	2,022	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			280.04550		273.18200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			33,404.00000	75,396	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			41,584.00000	14,941	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			287.65850		280.77050		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			88,299.00000	143,948	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			20,594.00000	7,363	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			307.75200		307.76600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.51800		10.49500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.81600		9.78400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.13000		9.11700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.84000		9.80400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.70600		9.68500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.61600		9.59400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.54100		9.52100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.17900		11.17500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.22300		11.22200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,311.00000	10,235	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,745.00000	7,698	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.11700		11.09900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,693.00000	14,676	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,633.00000	12,572	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.85400		10.83200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,603.00000	17,597	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,190.00000	16,131	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.52800		10.49900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,215.00000	20,222	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,002.00000	18,940	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.20200		10.19500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.91200		9.88700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,012.00000	24,019	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,287.00000	24,233	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.60400		9.59300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.40400		10.38200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			13,905.00000	14,080	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			5,286.00000	5,105	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.14400		10.11200		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.73600		9.69400		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			14,403.00000	15,417	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			5,020.00000	4,443	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.60700		9.56400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.43800		9.41700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			29,440.00000	30,561	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			1,056.00000	908	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.35200		9.33000		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65900		10.66000		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.80300		10.80600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.00900		11.01100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.96100		10.96000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13100		11.12800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28400		11.27800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			261.07800		253.95900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.15900		261.69100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			268.27100		268.81800		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.15300		9.11300		2.64	33,075,291.00	300	8,428.00
R153 On 02/05/2008 Bond Future	9.00	Call			411.00000	372	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			655.00000	701	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.94800		8.90800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			365.00000	339	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,156.00000	1,207	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.79800		8.75800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,292.00000	2,249	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,454.00000	1,480	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.68700		8.65700		6.35	0.00	0	10,366.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,831.00000	1,716	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,252.00000	1,325	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,057.00000	974	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,043.00000	2,147	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.60100		8.57100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			881.00000	828	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,422.00000	4,551	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.53800		8.50800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,931.00000	2,819	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,507.00000	1,573	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.51200		8.49200		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		672.00000	619	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		6,051.00000	6,209	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.44500	8.42500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call		1,237.00000	1,180	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		8,721.00000	8,875	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.38900	8.36900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call		2,840.00000	2,708	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put		1,464.00000	1,544	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.11700	10.73200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		1.00000	12	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		1,330.00000	872	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.67700	10.27800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,063.00000	1,196	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,869.00000	1,686	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.39200	9.81500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		1,573.00000	1,631	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,889.00000	1,821	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.67200	8.64200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		856.00000	788	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,566.00000	1,648	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.55400	8.52400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		740.00000	696	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		3,331.00000	3,432	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.44800	8.41800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call		2,650.00000	2,556	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,089.00000	1,137	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.63000	8.59000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		425.00000	362	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		2,582.00000	2,768	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.53300	8.49300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		152.00000	129	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		4,892.00000	5,115	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.45300	8.41300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		1,968.00000	1,832	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,438.00000	1,546	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.64000	8.59000		7.21	0.00	0	3,179.00
R204 On 02/05/2008 Bond Future	8.25	Call		456.00000	373	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		2,768.00000	3,019	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.55800	8.50800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		96.00000	75	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			5,308.00000	5,618	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.48800		8.43800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,901.00000	1,723	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,494.00000	1,644	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.72800		8.69800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			216.00000	189	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,153.00000	2,255	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.60100		8.57100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			457.00000	425	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,861.00000	2,954	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.48400		8.45400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			915.00000	872	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,764.00000	2,841	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.63700		8.59700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			454.00000	386	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,855.00000	3,059	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.56200		8.52200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			203.00000	168	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			3,828.00000	4,064	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.49600		8.45600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,733.00000	1,589	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,438.00000	1,563	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.31900		8.30900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			319.00000	300	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,508.00000	5,577	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.26000		8.25000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			60.00000	54	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			4,719.00000	4,803	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.21100		8.20100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			187.00000	175	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,401.00000	4,480	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			269.33500		261.87500		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			269.55100		269.96400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			276.75500		277.19700		0.00	0.00	0	400.00

Total for Derivatives:

39,198,077.50

974

174,868.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								39,198,077.50	974	174,868.00
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