

Daily MTM Report

Daily summary for 25/02/2008

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			9.36000		9.31500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.79500		8.75500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.62000		8.58500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.50200		10.48000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.82000		8.78000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.76000		8.72500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.76000		8.72500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.87000		8.83000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.75000		8.71500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.44000		8.41000			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			7.77820		7.74920		0.00	117,178,583.00	15,065	58,079.00
\$ / R On 13/06/2008 Currency Future			7.94150		7.91400		0.00	8,997,719.50	1,133	25,750.00
\$ / R On 15/09/2008 Currency Future			8.11090		8.08470		0.00	405,545.00	50	10,054.00
£ / R On 17/03/2008 Currency Future			15.29910		15.24900		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.51710		15.46870		0.00	0.00	0	1,323.00
£ / R On 15/09/2008 Currency Future			15.74800		15.69910		0.00	393,700.00	25	666.00
€ / R On 17/03/2008 Currency Future			11.52640		11.49640		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.72750		11.69860		0.00	0.00	0	5,646.00
€ / R On 15/09/2008 Currency Future			11.93650		11.90770		0.00	59,682.50	5	6,787.00
ALBI On 02/05/2008 Index Future			262.16000		262.61600		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			13,059.00000	11,116	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			36,899.00000	39,516	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.21200		270.62000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			70,973.00000	67,716	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			14,773.00000	15,596	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			277.75200		278.16100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			138,654.00000	134,928	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,044.00000	7,408	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.04700		113.18100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			116.37400		116.51100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.58300		119.72400		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			264.09100		264.53300		0.00	0.00	0	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			25,847.00000	23,023	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			20,517.00000	22,113	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			271.86400		272.31950		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			29,060.00000	26,802	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			45,865.00000	48,162	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			279.26800		279.73550		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			80,631.00000	77,165	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			23,276.00000	24,485	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			307.74300		307.77900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.62000		10.58500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.87100		9.85400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.18400		9.16100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.90400		9.87600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.75600		9.74300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.67000		9.64400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.59600		9.56500		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			11.28300		11.27900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,127.00000	9,940	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,451.00000	7,263	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.19100		11.17700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,631.00000	14,527	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,382.00000	12,245	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.01400		10.94200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,608.00000	17,599	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,929.00000	15,745	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.75300		10.64400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,280.00000	20,329	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,716.00000	18,501	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.39600		10.30200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.06300		10.01800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,077.00000	24,062	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,033.00000	23,909	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.79000		9.71300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.54500		10.49200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,951.00000	15,424	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			4,420.00000	3,970	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.28900		10.23500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.83800		9.79400		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			16,834.00000	17,926	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,626.00000	3,036	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.71000		9.66900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.49400		9.47400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			32,536.00000	33,623	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			662.00000	524	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.40700		9.38400		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65400		10.65600		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.78400		10.80100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.99100		11.01900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.95400		10.97100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.12500		11.14200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27700		11.29200		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			252.73100		253.26600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			260.17000		260.71900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.34400		267.90700		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.22300		9.17300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			344.00000	294	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			717.00000	774	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.01800		8.96800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			322.00000	288	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,228.00000	1,291	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			187.00000	164	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			1,582.00000	1,655	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.86800		8.81800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,219.00000	2,160	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,484.00000	1,510	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.72700		8.67700		6.35	0.00	0	9,805.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,720.00000	1,520	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,265.00000	1,377	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			969.00000	824	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,079.00000	2,246	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.64100		8.59100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.25	Call			1,336.00000	1,211	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			3,433.00000	3,611	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,822.00000	2,630	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			1,860.00000	1,972	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			828.00000	737	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			4,490.00000	4,703	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4,846.00000	4,602	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			921.00000	981	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.57800		8.52800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,843.00000	2,655	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,537.00000	1,645	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.56200		8.52200		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			566.00000	463	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,261.00000	6,578	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.49500		8.45500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,132.00000	1,018	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			8,933.00000	9,240	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.43900		8.39900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,634.00000	2,381	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,575.00000	1,743	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.24200		10.21100		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			7.00000	6	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			940.00000	962	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.79900		9.76000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,164.00000	1,142	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,698.00000	1,697	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.50800		9.46300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,610.00000	1,594	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,822.00000	1,819	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.72200		8.68200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			746.00000	650	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,656.00000	1,758	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.60400		8.56400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			670.00000	608	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,455.00000	3,587	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.49800		8.45800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,516.00000	2,389	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,145.00000	1,206	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.68000		8.64000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			331.00000	266	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,800.00000	2,984	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.58300		8.54300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			119.00000	97	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,167.00000	5,391	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.50300		8.46300		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			1,789.00000	1,654	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,565.00000	1,672	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.69000		8.65000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			341.00000	274	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,053.00000	3,252	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.60800		8.56800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			69.00000	54	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			5,678.00000	5,926	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.53800		8.49800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,680.00000	1,540	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,667.00000	1,788	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.76800		8.72800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			178.00000	142	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,244.00000	2,378	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.64100		8.60100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			416.00000	372	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,945.00000	3,066	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.52400		8.48400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			863.00000	803	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,833.00000	2,933	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.68700		8.64700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			352.00000	283	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,093.00000	3,294	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.61200		8.57200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			156.00000	125	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,118.00000	4,356	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.54600		8.50600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,546.00000	1,406	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,586.00000	1,714	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.38900		8.35900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call			237.00000	192	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,865.00000	6,081	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.33000		8.30000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			38.00000	28	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			5,139.00000	5,393	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.28100		8.25100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			136.00000	111	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,797.00000	5,038	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			260.89200		261.33300		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			268.57000		269.02400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			275.97600		276.44100		0.00	0.00	0	400.00

Total for Derivatives:								127,035,230.00	16,278	153,880.00
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Grand Total:								127,035,230.00	16,278	153,880.00
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