

Daily MTM Report

Daily summary for 27/02/2008

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			9.42000		9.36500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.86500		8.81000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68500		8.63500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.52700		10.50600			0.00	0	0.00
R201 On 21/12/2014 Bond			8.88500		8.83500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.82500		8.77500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.82500		8.77500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.94000		8.88500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.81000		8.76500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.50000		8.45500			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			7.49760		7.62680		0.00	15,827,433.60	2,111	40,336.00
\$ / R On 13/06/2008 Currency Future			7.65660		7.78630		0.00	26,285,107.80	3,433	24,972.00
\$ / R On 15/09/2008 Currency Future			7.82300		7.95190		0.00	35,516,420.00	4,540	13,372.00
£ / R On 17/03/2008 Currency Future			14.91160		15.02720		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.12600		15.24060		0.00	15,126.00	1	1,323.00
£ / R On 15/09/2008 Currency Future			15.35080		15.46670		0.00	0.00	0	682.00
€ / R On 17/03/2008 Currency Future			11.30740		11.33700		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.50730		11.53400		0.00	0.00	0	5,646.00
€ / R On 15/09/2008 Currency Future			11.71270		11.73860		0.00	0.00	0	6,104.00
ALBI On 02/05/2008 Index Future			261.04300		261.89400		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			10,166.00000	7,756	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			41,226.00000	47,326	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			269.13600		270.00700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			66,144.00000	59,937	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			16,074.00000	18,577	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			276.71200		277.56500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			133,249.00000	125,835	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,599.00000	8,715	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			112.65300		112.97000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			116.00100		116.29500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.20200		119.50300		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			263.01050		263.83300		0.00	0.00	0	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			21,560.00000	17,583	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			23,230.00000	27,478	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			270.57850		271.59750		0.00	381,515,685.00	141	141.00
GOVI On 07/08/2008 jGovi	274.00	Call			25,605.00000	21,619	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			49,630.00000	55,834	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			278.12900		278.99600		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			75,236.00000	69,415	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			25,276.00000	28,125	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			307.72400		307.71500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.71600		10.63400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.95400		9.87300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.27200		9.19400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.98700		9.90800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.83200		9.76300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.73800		9.67100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.66200		9.59500		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			11.32400		11.29000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,886.00000	9,865	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,192.00000	7,092	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.28900		11.22700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,532.00000	14,569	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,162.00000	12,050	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.12900		11.01800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,572.00000	17,676	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,708.00000	15,544	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.89800		10.76500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,316.00000	20,451	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,459.00000	18,272	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.53400		10.42700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.22900		10.10100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,085.00000	24,215	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,839.00000	23,658	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.94600		9.82100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.66800		10.56700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,643.00000	16,872	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			3,801.00000	3,258	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.43000		10.31100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.90300		9.82700		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			17,555.00000	19,750	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			3,092.00000	2,383	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.77800		9.69700		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.56600		9.49900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			33,903.00000	37,828	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			488.00000	286	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.47900		9.41100		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			10.77600		10.78100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.97700		10.98700		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.94800		10.95200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.12100		11.12300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27600		11.27300		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			251.34000		252.41400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			258.81000		259.84500		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			265.95100		267.01100		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.28300		9.23300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			283.00000	245	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			785.00000	853	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.07800		9.02800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			281.00000	254	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,303.00000	1,372	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			159.00000	141	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			1,670.00000	1,748	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.92800		8.87800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,147.00000	2,096	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,514.00000	1,548	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.79700		8.74700		6.35	0.00	0	10,005.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,445.00000	1,282	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,427.00000	1,574	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			772.00000	663	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,318.00000	2,519	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.71100		8.66100		6.25	1,304,284.30	10	2,510.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,557.00000	2,388	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,019.00000	2,153	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			1,165.00000	1,062	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			3,686.00000	3,885	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			703.00000	631	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			4,791.00000	5,021	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4,507.00000	4,283	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,007.00000	1,085	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.64800		8.59800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,583.00000	2,412	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,691.00000	1,815	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.63200		8.58200		11.34	127,148,406.00	1,050	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			422.00000	342	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,746.00000	7,186	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.56500		8.51500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			968.00000	862	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,399.00000	9,815	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.50900		8.45900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,261.00000	1,985	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,833.00000	2,079	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.28400		10.25100		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			5.00000	5	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			968.00000	992	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.85200		9.80800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,136.00000	1,121	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,695.00000	1,704	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.57200		9.51700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,589.00000	1,578	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,817.00000	1,822	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.79200		8.74200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			608.00000	522	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,816.00000	1,976	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.67400		8.62400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			580.00000	521	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,656.00000	3,838	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.56800		8.51800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,328.00000	2,184	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,240.00000	1,331	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.76000		8.70000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			240.00000	181	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			3,082.00000	3,393	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.66300		8.60300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			88.00000	67	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,505.00000	5,851	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.58300		8.52300		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		1,590.00000	1,413	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,729.00000	1,915	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.76000	8.71000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		246.00000	194	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		3,357.00000	3,634	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.67800	8.62800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		48.00000	36	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		6,052.00000	6,368	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.60800	8.55800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		1,474.00000	1,323	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		1,853.00000	2,027	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.83800	8.78800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		127.00000	100	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		2,448.00000	2,633	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.71100	8.66100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		352.00000	310	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,129.00000	3,293	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.59400	8.54400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		776.00000	714	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		2,986.00000	3,124	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.74700	8.70700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		255.00000	210	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		3,401.00000	3,624	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.67200	8.63200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		112.00000	90	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		4,477.00000	4,723	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.60600	8.56600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		1,340.00000	1,218	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		1,781.00000	1,924	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.45900	8.40900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		171.00000	132	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		6,233.00000	6,623	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.40000	8.35000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		23.00000	14	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		5,563.00000	5,989	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.35100	8.30100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		98.00000	71	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		5,200.00000	5,611	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			259.74000	260.63300		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			267.46000	268.30500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			274.84000	275.70500		0.00	0.00	0	400.00
Total for Derivatives:							587,612,462.70	11,286	139,411.00

Grand Total: 587,612,462.70 11,286 139,411.00