



Daily MTM Report

Daily summary for 28/02/2008

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			9.46000	9.42000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.88500	8.86500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.70000	8.68500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.59000	10.52700			0.00	0	0.00
R201 On 21/12/2014 Bond			8.90500	8.88500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.85000	8.82500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.85000	8.82500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.96000	8.94000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.83500	8.81000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.51500	8.50000			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			7.58010		7.49760		0.00	2,675,775.30	353	40,273.00
\$ / R On 13/06/2008 Currency Future			7.74020		7.65660		0.00	9,814,573.60	1,268	25,585.00
\$ / R On 15/09/2008 Currency Future			7.90930		7.82300		0.00	0.00	0	13,372.00
£ / R On 17/03/2008 Currency Future			15.05210		14.91160		0.00	0.00	0	2,227.00
£ / R On 13/06/2008 Currency Future			15.26700		15.12600		0.00	0.00	0	1,323.00
£ / R On 15/09/2008 Currency Future			15.49510		15.35080		0.00	0.00	0	682.00
€ / R On 17/03/2008 Currency Future			11.46900		11.30740		0.00	0.00	0	3,951.00
€ / R On 13/06/2008 Currency Future			11.67030		11.50730		0.00	0.00	0	5,646.00
€ / R On 15/09/2008 Currency Future			11.87890		11.71270		0.00	0.00	0	6,104.00
ALBI On 02/05/2008 Index Future			260.75700		261.04300		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			7,756.00000	6,961	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			47,326.00000	49,391	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			268.87100		269.13600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			59,937.00000	58,036	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			18,577.00000	19,326	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			276.44800		276.71200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			125,835.00000	123,531	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,715.00000	9,051	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			112.53500		112.65300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			115.88000		116.00100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.07800		119.20200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			262.72850		263.01050		0.00	0.00	0	17.00
GOVI On 02/05/2008 jGovi	264.00	Call			17,583.00000	16,222	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			27,478.00000	28,937	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			270.28950		270.57850		0.00	0.00	0	141.00
GOVI On 07/08/2008 jGovi	274.00	Call			21,619.00000	20,496	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			55,834.00000	57,601	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			277.83200		278.12900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			69,415.00000	67,419	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			28,125.00000	29,099	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			307.76500		307.72400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.93200		10.71600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.97800		9.95400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.28900		9.27200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.01900		9.98700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.85300		9.83200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.75800		9.73800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.68000		9.66200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.27500		11.22500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.38200		11.32400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			9,865.00000	9,882	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			7,092.00000	6,961	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.30300		11.28900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			14,569.00000	14,546	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			12,050.00000	11,993	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.17300		11.12900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,676.00000	17,698	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			15,544.00000	15,459	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.00900		10.89800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,451.00000	20,560	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			18,272.00000	18,112	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.60900		10.53400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.33500		10.22900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,215.00000	24,319	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			23,658.00000	23,505	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.03300		9.94600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.74400		10.66800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16,872.00000	17,828	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			3,258.00000	2,871	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.51200		10.43000		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			9.93900		9.90300		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			19,750.00000	20,813	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			2,383.00000	2,069	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.81500		9.77800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.58900		9.56600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			37,828.00000	39,176	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			286.00000	228	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.49900		9.47900		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.65500		10.65400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.78300		10.77600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.00500		10.97700		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.96800		10.94800		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13800		11.12100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28300		11.27600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			251.03500		251.34000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			258.49600		258.81000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			265.63000		265.95100		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future			9.32300		9.28300		2.64	0.00	0	10,082.00
R153 On 02/05/2008 Bond Future	9.00	Call			245.00000	216	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			853.00000	910	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.11800		9.07800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			254.00000	234	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,372.00000	1,429	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			141.00000	128	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			1,748.00000	1,811	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.96800		8.92800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,096.00000	2,054	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,548.00000	1,575	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.81700		8.79700		6.35	101,497,912.00	800	9,905.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,282.00000	1,214	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,574.00000	1,629	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			663.00000	617	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,519.00000	2,597	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.73100		8.71100		6.25	0.00	0	2,510.00
R157 On 07/08/2008 Bond Future	8.75	Call			2,388.00000	2,318	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			2,153.00000	2,204	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			1,062.00000	1,019	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			3,885.00000	3,963	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			631.00000	601	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			5,021.00000	5,111	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			4,283.00000	4,191	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,085.00000	1,113	6.85	0.00	0	500.00
R157 On 06/11/2008 Bond Future			8.66800		8.64800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,412.00000	2,344	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,815.00000	1,864	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.64200		8.63200		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			342.00000	320	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			7,186.00000	7,269	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.57500		8.56500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			862.00000	836	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,815.00000	9,893	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.51900		8.50900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			1,985.00000	1,930	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			2,079.00000	2,127	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.35200		10.28400		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			5.00000	3	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			992.00000	1,043	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.91700		9.85200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,121.00000	1,102	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,704.00000	1,719	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.63200		9.57200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,578.00000	1,566	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,822.00000	1,828	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.82200		8.79200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			522.00000	471	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,976.00000	2,073	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.70400		8.67400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			521.00000	486	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,838.00000	3,948	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.59800		8.56800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,184.00000	2,098	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,331.00000	1,387	0.00	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.77000		8.76000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			181.00000	168	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			3,393.00000	3,442	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			8.67300	8.66300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		67.00000	63	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		5,851.00000	5,908	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.59300	8.58300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		1,413.00000	1,382	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		1,915.00000	1,945	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.78000	8.76000		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		194.00000	172	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		3,634.00000	3,745	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.69800	8.67800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		36.00000	32	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		6,368.00000	6,494	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.62800	8.60800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		1,323.00000	1,263	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		2,027.00000	2,097	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.85800	8.83800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		100.00000	88	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		2,633.00000	2,706	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.73100	8.71100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		310.00000	293	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		3,293.00000	3,358	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.61400	8.59400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		714.00000	688	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		3,124.00000	3,179	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.77700	8.74700		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		210.00000	179	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		3,624.00000	3,793	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.70200	8.67200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		90.00000	76	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		4,723.00000	4,908	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.63600	8.60600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		1,218.00000	1,130	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		1,924.00000	2,036	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.46900	8.45900		12.88	0.00	0	6,260.00
R209 On 02/05/2008 Bond Future	7.75	Call		132.00000	121	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		6,623.00000	6,699	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.41000	8.40000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		14.00000	13	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		5,989.00000	6,073	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			8.36100	8.35100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		71.00000	66	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		5,611.00000	5,693	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			259.46000	259.74000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			267.17100	267.46000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			274.54400	274.84000		0.00	0.00	0	400.00
Total for Derivatives:							113,988,260.90	2,421	139,861.00
Grand Total:							113,988,260.90	2,421	139,861.00