



Daily MTM Report

Daily summary for 07/12/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			9.32000	9.32000			0.00	0.00
R157 On 15/09/2015 Bond			8.38000	8.38000			0.00	0.00
R186 On 21/12/2026 Bond			7.97000	7.97000			0.00	0.00
R196 On 28/02/2009 Bond			10.20500	10.20500			0.00	0.00
R201 On 21/12/2014 Bond			8.44000	8.44000			0.00	0.00
R203 On 15/09/2017 Bond			8.24000	8.24000			0.00	0.00
R204 On 21/12/2018 Bond			8.23000	8.23000			0.00	0.00
R206 On 15/01/2014 Bond			8.51000	8.51000			0.00	0.00
R207 On 15/01/2020 Bond			8.18500	8.18500			0.00	0.00
R209 On 31/03/2036 Bond			7.69500	7.64500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

\$ / R On 14/12/2007 Currency Future			6.70080	6.75280		0.00	2,594.00	23,607.00
\$ / R On 17/03/2008 Currency Future			6.80210	6.86410		0.00	367.00	38,084.00
\$ / R On 13/06/2008 Currency Future			6.93000	6.98480		0.00	3,085.00	9,778.00
£ / R On 14/12/2007 Currency Future			13.59350	13.68480		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.75620	13.86630		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			13.96800	14.05870		0.00	0.00	143.00
€ / R On 14/12/2007 Currency Future			9.82150	9.87690		0.00	1.00	2.00
€ / R On 17/03/2008 Currency Future			9.97720	10.04730		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.16230	10.21960		0.00	0.00	231.00
ALBI On 07/02/2008 Index Future			262.61700	262.78100		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		88955.00000	87353	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1145.00000	1183	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.85300	269.85300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		63604.00000	63506	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		15074.00000	14976	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.86900	277.95400		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		136237.00000	135441	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		6697.00000	6751	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.48500	285.57200		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		209100.00000	208256	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3380.00000	3406	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.68800	112.66200		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.64600	115.50300		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.36700	120.40400		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.35800	121.96400		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			263.86400	263.98600		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		12460.00000	11836	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		22600.00000	23196	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.26500	271.10200		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		80663.00000	81895	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9643.00000	9245	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 07/08/2008 jGovi			278.90300	278.43200		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		70716.00000	73775	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		26396.00000	24745	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.50700	285.78100		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		131854.00000	137779	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		14044.00000	12709	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			300.02500	300.11700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.43000	10.42800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.35500	9.35400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.43200	8.43100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.47100	9.47000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.12800	9.12700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.03300	9.03100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93500	8.93200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.17500	11.12500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.18500	11.18600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13488.00000	13400	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4534.00000	4489	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.18000	11.17900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13919.00000	13881	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11525.00000	11478	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.01300	11.00900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17264.00000	17235	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15422.00000	15384	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.72200	10.72200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19704.00000	19676	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18558.00000	18529	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.39400	10.38400		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22032.00000	22019	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21099.00000	21061	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.06600	10.06300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.73600	9.73600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 06/08/2009 jFra	10.00	Call			25450.00000	25428	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			26092.00000	26071	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.53800		9.53700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.51400		10.51200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			27719.00000	27726	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			918.00000	886	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.28800		10.28600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16283.00000	16266	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			9595.00000	9535	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.03000		10.02700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.58500		9.58300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			24122.00000	24153	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			1390.00000	1344	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.44100		9.43900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			12252.00000	12250	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			13172.00000	13086	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.27300		9.27000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.89500		8.89400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			5336.00000	5297	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			12184.00000	12080	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.79000		8.78800		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			7523.00000	7530	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			19931.00000	19801	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.66900		8.66700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.20800		10.20100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.60600		10.60400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.03300		11.03400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.78200		10.78300		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.02900		11.03000		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21600		11.21800		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.95700		10.96000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.13100		11.13400		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			257.22300		257.62900		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			263.97600		264.12400		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			272.60900		272.69200		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			279.29600		278.89900		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.16200		9.18900		2.85	0.00	8,404.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future	8.25	Call		20.00000	22	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2251.00000	2189	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		5.00000	5	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2839.00000	2776	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3444.00000	3380	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.91500	8.94500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		803.00000	835	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		684.00000	652	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.63800	8.70800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		640.00000	698	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1044.00000	967	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.31900	8.28700		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		260.00000	224	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3852.00000	4026	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		82.00000	68	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5392.00000	5588	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		19.00000	15	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7076.00000	7282	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.18300	8.15100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3441.00000	3298	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1214.00000	1277	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4582.00000	4420	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		790.00000	835	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.04500	8.03000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2592.00000	2540	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2782.00000	2824	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.95900	7.91100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1509.00000	1291	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3385.00000	3718	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		638.00000	520	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5510.00000	5944	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		206.00000	158	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8182.00000	8685	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.87600	7.83000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4679.00000	4355	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2735.00000	2942	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.79500	7.76100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4725.00000	4515	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		4852.00000	5036	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.05100	10.01600		1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R196 On 07/02/2008 Bond Future	8.75	Call		11.00000	9	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1249.00000	1282	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4.00000	3	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1490.00000	1524	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1736.00000	1770	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.62500	9.71900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		102.00000	119	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		657.00000	602	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.11200	9.31400		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1570.00000	1619	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1869.00000	1811	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.38200	8.35000		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		153.00000	130	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3339.00000	3483	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		44.00000	36	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4596.00000	4754	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		11.00000	9	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5949.00000	6113	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.24900	8.21900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2489.00000	2387	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1064.00000	1115	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.11700	8.10500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1847.00000	1815	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2373.00000	2401	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.19400	8.16600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		141.00000	121	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4654.00000	4818	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.08500	8.05900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2429.00000	2319	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1190.00000	1251	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.97500	7.96500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1119.00000	1091	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2520.00000	2557	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.18900	8.16100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		374.00000	335	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5189.00000	5347	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.09000	8.06300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2590.00000	2469	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1288.00000	1355	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.99200	7.98000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 07/08/2008 Bond Future	7.75	Call		982.00000	949	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2601.00000	2652	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.44600	8.41300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		97.00000	82	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3120.00000	3251	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.30700	8.27500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1171.00000	1100	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1281.00000	1349	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.16400	8.15200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1300.00000	1274	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1947.00000	1972	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.15200	8.12400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		137.00000	116	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4785.00000	4966	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.06100	8.03400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2775.00000	2647	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1237.00000	1304	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.97000	7.95600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1717.00000	1660	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1403.00000	1446	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.64500	7.59900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		185.00000	142	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6593.00000	7012	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.57600	7.53100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4000.00000	3705	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1812.00000	1974	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.50700	7.47200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3226.00000	2945	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		438.00000	517	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.64000	260.76900		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			267.48300	267.34300		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			275.82600	275.82600		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.00700	282.29800		0.00	0.00	400.00
Total for Derivatives:							6,047.00	105,601.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

6,047.00

105,601.00