

Daily MTM Report

Daily summary for 10/12/2007

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			9.24500	9.32000			0.00	0.00
R157 On 15/09/2015 Bond			8.35500	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			10.12000	10.20500			0.00	0.00
R201 On 21/12/2014 Bond			8.41500	8.44000			0.00	0.00
R203 On 15/09/2017 Bond			8.22000	8.24000			0.00	0.00
R204 On 21/12/2018 Bond			8.21500	8.23000			0.00	0.00
R206 On 15/01/2014 Bond			8.49000	8.51000			0.00	0.00
R207 On 15/01/2020 Bond			8.16500	8.18500			0.00	0.00
R209 On 31/03/2036 Bond			7.69500	7.69500			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			6.67660		6.70080		0.00	3.00	23,606.00
\$ / R On 17/03/2008 Currency Future			6.78530		6.80210		0.00	328.00	38,324.00
\$ / R On 13/06/2008 Currency Future			6.90260		6.93000		0.00	6.00	9,778.00
£ / R On 14/12/2007 Currency Future			13.65660		13.59350		0.00	12.00	37.00
£ / R On 17/03/2008 Currency Future			13.83610		13.75620		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.02780		13.96800		0.00	0.00	143.00
€ / R On 14/12/2007 Currency Future			9.83410		9.82150		0.00	0.00	2.00
€ / R On 17/03/2008 Currency Future			10.00190		9.97720		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.17190		10.16230		0.00	0.00	231.00
ALBI On 07/02/2008 Index Future			263.21400		262.61700		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			87353.00000	92935	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1183.00000	795	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.55300		269.85300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			63506.00000	61059	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			14976.00000	15529	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.65700		277.86900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			135441.00000	133436	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			6751.00000	6866	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.26500		285.48500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			208256.00000	206112	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3406.00000	3462	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.89600		112.68800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.86000		115.64600		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.38900		120.36700		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.58500		122.35800		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			264.43500		263.86400		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			11836.00000	13845	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			23196.00000	19495	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.85200		271.26500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			81895.00000	86467	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			9245.00000	7947	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			279.50600	278.90300		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		73775.00000	77657	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		24745.00000	22597	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			287.12700	286.50700		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		137779.00000	142813	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		12709.00000	11543	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			300.04200	300.02500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.39500	10.43000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.33000	9.35500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.43300	8.43200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.43500	9.47100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.12400	9.12800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.03000	9.03300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93100	8.93500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.21700	11.17500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.25300	11.18500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13400.00000	13369	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4489.00000	4233	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.23300	11.18000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13881.00000	13818	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11478.00000	11288	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.01900	11.01300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17235.00000	17142	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15384.00000	15276	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.67800	10.72200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19676.00000	19537	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18529.00000	18497	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.39800	10.39400		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22019.00000	21948	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21061.00000	20981	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.03900	10.06600		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.75000	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			25428.00000	25381	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			26071.00000	25990	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.43000		9.53800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.51200		10.51400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			27726.00000	27608	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			886.00000	809	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.25900		10.28800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16266.00000	15833	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			9535.00000	9634	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.96600		10.03000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.50400		9.58500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			24153.00000	21373	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			1344.00000	1694	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.35800		9.44100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			12250.00000	10607	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			13086.00000	14714	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.18800		9.27300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.89100		8.89500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			5297.00000	5010	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			12080.00000	12059	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.78400		8.79000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			7530.00000	7265	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			19801.00000	19958	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.66000		8.66900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.27600		10.20800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.69100		10.60600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.09100		11.03300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.79900		10.78200		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.04600		11.02900		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.23900		11.21600		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.97700		10.95700		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.14900		11.13100		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			257.97400		257.22300		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			264.74600		263.97600		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			272.10500		272.60900		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			280.11200		279.29600		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.13200		9.16200		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		22.00000	22	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2189.00000	2119	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		2776.00000	2706	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		3380.00000	3310	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.88500	8.91500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		835.00000	863	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		652.00000	615	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.60800	8.63800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		698.00000	720	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		967.00000	930	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.27900	8.31900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		224.00000	242	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4026.00000	3782	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		68.00000	73	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5588.00000	5330	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		15.00000	16	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7282.00000	7020	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.14300	8.18300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3298.00000	3449	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1277.00000	1170	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4420.00000	4599	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		835.00000	755	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.00500	8.04500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2540.00000	2650	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2824.00000	2681	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.91900	7.95900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1291.00000	1404	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3718.00000	3371	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		520.00000	569	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5944.00000	5533	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		158.00000	172	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8685.00000	8241	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.83600	7.87600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4355.00000	4589	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2942.00000	2715	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.75500	7.79500		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4515.00000	4721	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5036.00000	4779	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			9.90600	10.05100		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		9.00000	13	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1282.00000	1145	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3.00000	5	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1524.00000	1385	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1.00000	2	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1770.00000	1630	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.57400	9.62500		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		119.00000	127	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		602.00000	570	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.15400	9.11200		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1619.00000	1597	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1811.00000	1812	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.34200	8.38200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		130.00000	141	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3483.00000	3286	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		36.00000	39	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4754.00000	4548	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		9.00000	9	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6113.00000	5906	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.20900	8.24900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2387.00000	2501	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1115.00000	1024	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.07700	8.11700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1815.00000	1897	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2401.00000	2283	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.16400	8.19400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		121.00000	125	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4818.00000	4625	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.05500	8.08500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2319.00000	2423	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1251.00000	1158	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.94500	7.97500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1091.00000	1155	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2557.00000	2427	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.15900	8.18900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		335.00000	341	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5347.00000	5142	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.06000	8.09000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2469.00000	2579	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1355.00000	1255	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.96200	7.99200		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		949.00000	1014	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2652.00000	2508	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.40600	8.44600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		82.00000	88	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3251.00000	3079	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.26700	8.30700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1100.00000	1172	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1349.00000	1246	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.12400	8.16400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1274.00000	1340	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1972.00000	1869	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.11200	8.15200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		116.00000	127	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4966.00000	4689	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.02100	8.06100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2647.00000	2811	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1304.00000	1179	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.93000	7.97000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1660.00000	1807	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1446.00000	1306	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.61500	7.64500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		142.00000	149	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7012.00000	6718	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.54600	7.57600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3705.00000	3867	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1974.00000	1832	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.47700	7.50700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2945.00000	3176	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		517.00000	440	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.21000	260.64000		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.06600	267.48300		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			275.57200	275.82600		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.62600	283.00700		0.00	0.00	400.00

Total for Derivatives:

349.00

105,840.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

349.00

105,840.00