



Daily MTM Report

Daily summary for 08/11/2007

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			8.96000	8.92000			0.00	0.00
R157 On 15/09/2015 Bond			8.18000	8.16000			0.00	0.00
R186 On 21/12/2026 Bond			7.96500	7.94500			0.00	0.00
R196 On 28/02/2009 Bond			9.71000	9.67500			0.00	0.00
R201 On 21/12/2014 Bond			8.28000	8.26000			0.00	0.00
R203 On 15/09/2017 Bond			8.12000	8.10000			0.00	0.00
R204 On 21/12/2018 Bond			8.11500	8.09500			0.00	0.00
R206 On 15/01/2014 Bond			8.29500	8.26000			0.00	0.00
R207 On 15/01/2020 Bond			8.08500	8.06500			0.00	0.00
R209 On 31/03/2036 Bond			7.68000	7.65500			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			6.53110	6.51580		0.00	44.00	24,115.00
\$ / R On 17/03/2008 Currency Future			6.63480	6.61850		0.00	7.00	20,983.00
\$ / R On 13/06/2008 Currency Future			6.74470	6.72700		0.00	0.00	2,597.00
£ / R On 14/12/2007 Currency Future			13.74020	13.69620		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.91490	13.87020		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.09960	14.05350		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.58370	9.56930		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			9.74280	9.72740		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			9.90380	9.88800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.00000	265.47100		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		115739.00000	111190	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1029.00000	1190	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			265.60900	265.97500		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		41956.00000	39872	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		32206.00000	33782	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			273.36300	273.71900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		102564.00000	99741	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		15374.00000	16111	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			280.59500	280.96400		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		167777.00000	164486	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		8137.00000	8536	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.77300	113.93200		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.71900	116.88200		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.29500	121.41500		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.83100	124.62800		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			266.16500	266.60700		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		29729.00000	26927	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		13659.00000	15277	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.05600	273.50900		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		102646.00000	98758	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		7556.00000	8198	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			280.20600	280.67000		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		88478.00000	85100	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		21778.00000	23040	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			287.35600	287.83100		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		150346.00000	146309	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		12036.00000	12749	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.28500	296.69000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.16100	10.12700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.03400	9.00200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.20700	8.19800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.15300	9.11700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.85100	8.82400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.79200	8.76700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.70500	8.68100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.77900	10.77500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.88300	10.87800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14633.00000	14559	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6388.00000	6350	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.86800	10.85900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14676.00000	14652	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13111.00000	13056	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.63100	10.62600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17734.00000	17708	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16821.00000	16783	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.36900	10.37400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20093.00000	20060	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19792.00000	19771	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.07000	10.07800		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22386.00000	22352	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22196.00000	22181	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.82300	9.81400		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.52900	9.51200		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		25793.00000	25792	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26982.00000	26939	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.28700	9.19500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.21400	10.19900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24025.00000	24195	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		2686.00000	2598	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.99200	9.96500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14357.00000	14567	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		13420.00000	13137	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.72900	9.68500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.19800	9.14400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		13074.00000	14294	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7407.00000	6512	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.05200	8.99800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		6704.00000	7328	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		25080.00000	23541	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.88500	8.83200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.62400	8.59700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1966.00000	2211	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		28392.00000	26830	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.52600	8.49900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		3576.00000	3893	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		35273.00000	33751	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.41500	8.38700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.99200	9.99700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.33800	10.34800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.69700	10.70600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.46500	10.46300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.68600	10.67300		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.86700	10.84300		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.64200	10.61900		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.78200	10.75500		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.90700	10.87700		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			260.31700	260.96100		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			267.05600	267.71700		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			251.09500	251.67700		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			281.04200	258.33800		0.00	0.00	12.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future			8.79400	8.75400		2.85	0.00	8,666.00
R153 On 07/02/2008 Bond Future	8.25	Call		241.00000	183	2.73	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1446.00000	1482	2.73	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		128.00000	81	2.66	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1936.00000	1984	2.66	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		62.00000	34	2.66	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2478.00000	2545	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future			8.58300	8.54300		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1409.00000	1348	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		417.00000	443	2.66	0.00	0.00
R153 On 07/08/2008 Bond Future			8.37200	8.33200		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		2143.00000	2098	0.11	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1816.00000	1849	0.11	0.00	0.00
R157 On 07/02/2008 Bond Future			8.06700	8.04700		6.35	0.00	9,179.00
R157 On 07/02/2008 Bond Future	7.75	Call		836.00000	715	5.70	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2839.00000	2852	5.70	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		421.00000	313	5.55	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4141.00000	4167	5.55	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		187.00000	110	5.40	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5655.00000	5711	5.40	0.00	0.00
R157 On 02/05/2008 Bond Future			7.95100	7.93100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4286.00000	4222	5.47	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		628.00000	695	5.47	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5562.00000	5509	5.62	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		339.00000	418	5.62	0.00	0.00
R157 On 07/08/2008 Bond Future			7.84500	7.82500		6.25	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		2937.00000	2859	0.15	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		1826.00000	1875	0.15	0.00	0.00
R186 On 07/02/2008 Bond Future			7.88200	7.86200		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2095.00000	1846	9.99	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3404.00000	3386	9.99	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1101.00000	861	9.72	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5407.00000	5399	9.72	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		504.00000	318	9.44	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7914.00000	7960	9.44	0.00	0.00
R186 On 02/05/2008 Bond Future			7.80600	7.78600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4840.00000	4593	9.42	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2385.00000	2371	9.42	0.00	0.00
R186 On 07/08/2008 Bond Future			7.74000	7.80900		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		1885.00000	2270	0.58	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		2567.00000	2154	0.58	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			9.41700	9.37200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		117.00000	105	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		728.00000	761	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		69.00000	61	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		928.00000	964	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		38.00000	34	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1145.00000	1185	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.14800	9.10500		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		291.00000	275	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		373.00000	390	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.80500	8.76100		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1814.00000	1799	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1820.00000	1828	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.15500	8.14000		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		536.00000	431	5.81	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2622.00000	2596	5.81	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		263.00000	176	5.66	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3712.00000	3705	5.66	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		114.00000	65	5.66	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4951.00000	4981	5.66	0.00	0.00
R201 On 02/05/2008 Bond Future			8.02700	8.01200		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3093.00000	3032	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		603.00000	619	5.23	0.00	0.00
R201 On 07/08/2008 Bond Future			7.91300	7.89800		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2086.00000	2041	0.31	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		1572.00000	1603	0.31	0.00	0.00
R203 On 07/02/2008 Bond Future			8.01800	7.99800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		466.00000	433	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3865.00000	3966	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.91500	7.89500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3291.00000	3195	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		973.00000	1009	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.82200	7.80200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1673.00000	1608	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2014.00000	2080	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.02500	8.00500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		889.00000	841	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4595.00000	4690	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.93100	7.91100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3457.00000	3355	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1079.00000	1119	7.21	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			7.84800	7.82800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1510.00000	1443	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2063.00000	2137	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.15100	8.12600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		448.00000	413	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2176.00000	2255	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.01400	7.98900		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2001.00000	1928	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		850.00000	887	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.88700	7.86200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2018.00000	1955	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1426.00000	1470	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.99000	7.97000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		458.00000	423	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3987.00000	4098	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.90500	7.88500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3663.00000	3556	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1044.00000	1084	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.82900	7.80900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2431.00000	2336	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1056.00000	1107	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.61300	7.58800		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		382.00000	341	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6678.00000	6890	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.55000	7.52500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4287.00000	4119	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2038.00000	2124	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.49400	7.46900		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3311.00000	3111	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		492.00000	549	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			262.94200	263.38400		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			269.74900	270.20200		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			277.05600	277.38300		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.87600	284.72400		0.00	0.00	400.00

Total for Derivatives:

51.00

80,153.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

51.00

80,153.00