



Daily MTM Report

Daily summary for 12/12/2007

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			9.28000	9.24500			0.00	0.00
R157 On 15/09/2015 Bond			8.37500	8.35500			0.00	0.00
R186 On 21/12/2026 Bond			7.96500	7.97000			0.00	0.00
R196 On 28/02/2009 Bond			10.14500	10.12000			0.00	0.00
R201 On 21/12/2014 Bond			8.43000	8.41500			0.00	0.00
R203 On 15/09/2017 Bond			8.23000	8.22000			0.00	0.00
R204 On 21/12/2018 Bond			8.22000	8.21500			0.00	0.00
R206 On 15/01/2014 Bond			8.51000	8.49000			0.00	0.00
R207 On 15/01/2020 Bond			8.18000	8.16500			0.00	0.00
R209 On 31/03/2036 Bond			7.64500	7.63500			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			6.69530		6.69990		0.00	3,924.00	25,313.00
\$ / R On 17/03/2008 Currency Future			6.80650		6.81040		0.00	6,761.00	42,387.00
\$ / R On 13/06/2008 Currency Future			6.92440		6.92900		0.00	965.00	14,203.00
£ / R On 14/12/2007 Currency Future			13.70690		13.70780		0.00	37.00	37.00
£ / R On 17/03/2008 Currency Future			13.88820		13.88690		0.00	1,037.00	1,037.00
£ / R On 13/06/2008 Currency Future			14.08370		14.07920		0.00	7.00	1,150.00
€ / R On 14/12/2007 Currency Future			9.83110		9.85270		0.00	0.00	2.00
€ / R On 17/03/2008 Currency Future			9.99910		10.01990		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.16850		10.18980		0.00	10.00	1,241.00
ALBI On 07/02/2008 Index Future			262.98500		263.26500		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			93390.00000	90657	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			740.00000	807	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.47200		269.47200		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			60383.00000	60282	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			15663.00000	15562	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.25600		277.57300		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			132651.00000	129829	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			6921.00000	7269	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.85400		285.17900		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			205279.00000	202199	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3489.00000	3659	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.73600		112.87700		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.69300		115.83900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.21500		120.35200		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.41200		122.56400		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			264.17200		264.46800		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			13854.00000	12421	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			19174.00000	20701	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.57800		271.88500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			86665.00000	84052	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			7815.00000	8272	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			279.22600	279.54050		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		77814.00000	75556	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		22409.00000	23296	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.84600	287.16450		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		143080.00000	140351	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		11435.00000	11891	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.61100	299.95200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.41400	10.39800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.35300	9.33200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.44500	8.43400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.45900	9.43700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.15000	9.12500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.05700	9.03100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.95800	8.93200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.22900	11.22500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.25600	11.25300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13311.00000	13256	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4170.00000	4105	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.23500	11.23300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13775.00000	13734	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11245.00000	11199	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.03500	11.01800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17108.00000	17095	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15244.00000	15190	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.72000	10.69300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19526.00000	19530	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18450.00000	18389	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		21918.00000	21897	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20960.00000	20930	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.05900	10.04600		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.78000	9.75200		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		25362.00000	25374	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25966.00000	25910	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.46800	9.43800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.53000	10.51500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		27634.00000	27849	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		777.00000	728	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.28000	10.26400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15842.00000	15963	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		9553.00000	9390	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.99300	9.97100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.52600	9.50600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		21396.00000	22009	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		1641.00000	1481	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.37900	9.36000		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		10599.00000	10889	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14627.00000	14171	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.21000	9.19000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.91900	8.89200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		4969.00000	5560	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		11953.00000	10794	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.81200	8.78500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		7246.00000	7822	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		19874.00000	18681	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.69000	8.66200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.27000	10.27200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.68100	10.68400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.08400	11.08300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.79800	10.79500		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.04700	11.04200		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.24100	11.23600		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.97800	10.97500		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.14900	11.14700		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			257.94900	258.12900		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			264.71500	264.90300		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			271.71300	272.02300		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			280.08900	280.28100		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.16200	9.15200		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		19.00000	18	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2163.00000	2185	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		4.00000	4	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2752.00000	2775	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		3357.00000	3380	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.91500	8.90500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		837.00000	823	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		632.00000	639	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.63800	8.62800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		700.00000	690	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		949.00000	958	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.28900	8.27900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		236.00000	221	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3776.00000	3826	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		70.00000	64	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5327.00000	5387	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		15.00000	13	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7019.00000	7083	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.15300	8.14300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3442.00000	3392	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1163.00000	1178	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4593.00000	4538	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		749.00000	758	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.01500	8.00500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2644.00000	2607	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2676.00000	2701	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.90900	7.89900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1473.00000	1410	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3210.00000	3263	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		601.00000	565	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5335.00000	5415	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		183.00000	168	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8021.00000	8121	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.82600	7.81600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4717.00000	4634	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2610.00000	2644	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.74500	7.73500		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4832.00000	4762	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		4658.00000	4704	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			9.94400	9.90500		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		13.00000	11	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1144.00000	1179	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		5.00000	4	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1383.00000	1420	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		1628.00000	1666	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.61800	9.57900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		125.00000	116	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		572.00000	594	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.16100	9.16100		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1592.00000	1588	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1810.00000	1806	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.35200	8.34200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		137.00000	127	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3282.00000	3324	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		37.00000	33	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4547.00000	4595	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		9.00000	8	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5905.00000	5956	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.21900	8.20900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2495.00000	2457	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1019.00000	1032	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.08700	8.07700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1892.00000	1864	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2278.00000	2300	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.16400	8.15400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		126.00000	117	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4561.00000	4617	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.05500	8.04500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2458.00000	2411	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1128.00000	1146	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.94500	7.93500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1178.00000	1149	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2385.00000	2420	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.15900	8.14900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		342.00000	323	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5073.00000	5124	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.06000	8.05000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2617.00000	2567	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1223.00000	1243	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.96200	7.95200		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		1037.00000	1008	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2461.00000	2502	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.42600	8.40600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		85.00000	75	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3076.00000	3156	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.28700	8.26700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1168.00000	1121	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1242.00000	1283	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.14400	8.12400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1337.00000	1295	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1865.00000	1909	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.12200	8.11200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		123.00000	113	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4685.00000	4747	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.03100	8.02100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2805.00000	2752	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1173.00000	1193	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.94000	7.93000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1804.00000	1761	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1303.00000	1332	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.59500	7.59500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		160.00000	154	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6527.00000	6521	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.52600	7.52600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3988.00000	3979	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1749.00000	1740	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.45700	7.45700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3338.00000	3336	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		396.00000	394	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.95700	261.24600		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			267.80200	268.10200		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			275.48900	275.48900		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.35400	283.66600		0.00	0.00	400.00
Total for Derivatives:							12,741.00	119,089.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

12,741.00

119,089.00