

Daily MTM Report

Daily summary for 07/11/2007

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			8.92000	8.88000			0.00	0.00
R157 On 15/09/2015 Bond			8.16000	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.94500	7.90500			0.00	0.00
R196 On 28/02/2009 Bond			9.67500	9.62500			0.00	0.00
R201 On 21/12/2014 Bond			8.26000	8.20500			0.00	0.00
R203 On 15/09/2017 Bond			8.10000	8.06000			0.00	0.00
R204 On 21/12/2018 Bond			8.09500	8.05500			0.00	0.00
R206 On 15/01/2014 Bond			8.26000	8.20500			0.00	0.00
R207 On 15/01/2020 Bond			8.06500	8.02500			0.00	0.00
R209 On 31/03/2036 Bond			7.65500	7.61000			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			6.51580		6.55690		0.00	347.00	24,090.00
\$ / R On 17/03/2008 Currency Future			6.61850		6.70870		0.00	16.00	20,976.00
\$ / R On 13/06/2008 Currency Future			6.72700		6.76710		0.00	50.00	2,597.00
£ / R On 14/12/2007 Currency Future			13.69620		13.67780		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.87020		13.95250		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.05350		14.02940		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.56930		9.55340		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			9.72740		9.78190		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			9.88800		9.86790		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.47100		266.05800		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call			121431.00000	115739	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			851.00000	1029	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			265.97500		266.63700		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			45785.00000	41956	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			29415.00000	32206	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			273.71900		274.37500		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			107789.00000	102564	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			14039.00000	15374	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			280.96400		281.59900		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			173453.00000	167777	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7463.00000	8137	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.93200		114.14100		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.88200		117.09500		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.41500		121.60500		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			124.62800		123.22500		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			266.60700		267.17600		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call			33506.00000	29729	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			11746.00000	13659	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.50900		274.09200		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			107697.00000	102646	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			6777.00000	7556	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			280.67000	281.26700		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		92886.00000	88478	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		20216.00000	21778	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			287.83100	288.43900		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		155552.00000	150346	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		11162.00000	12036	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			296.69000	295.29600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.12700	10.06200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.00200	8.98500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.19800	8.18100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.11700	9.09700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.82400	8.80400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.76700	8.74500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.68100	8.66000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.77500	10.71700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.87800	10.81800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14565.00000	14633	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6511.00000	6388	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.85900	10.80300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14645.00000	14676	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13217.00000	13111	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.62600	10.58100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17711.00000	17734	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16907.00000	16821	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.37400	10.29300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20024.00000	20093	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19919.00000	19792	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.07800	10.02900		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22352.00000	22386	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22281.00000	22196	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.81400	9.75400		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.51200	9.44700		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		25738.00000	25793	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		27085.00000	26982	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.19500	9.09000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.19900	10.13500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23157.00000	24025	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		2958.00000	2686	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.96500	9.89800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13801.00000	14357	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		14061.00000	13420	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.68500	9.61400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.14400	9.11500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		12472.00000	13074	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7943.00000	7407	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			8.99800	8.97100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		6425.00000	6704	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		25882.00000	25080	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.83200	8.80700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.59700	8.57700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1807.00000	1966	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		29579.00000	28392	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.49900	8.47900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		3365.00000	3576	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		36411.00000	35273	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.38700	8.36900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.99700	9.99500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.34800	10.32700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.70600	10.66100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.46300	10.43400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.67300	10.64500		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.84300	10.81700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.61900	10.60400		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.75500	10.74000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.87700	10.85800		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			260.96100	261.67100		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			267.71700	268.44400		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			251.67700	252.49000		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			258.33800	282.49600		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			8.75400	8.71400		2.93	0.00	8,666.00
R153 On 07/02/2008 Bond Future	8.25	Call		268.00000	241	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1378.00000	1446	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		145.00000	128	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1858.00000	1936	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		71.00000	62	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2393.00000	2478	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.54300	8.50300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1472.00000	1409	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		393.00000	417	2.66	0.00	0.00
R153 On 07/08/2008 Bond Future			8.33200	8.29200		0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		2189.00000	2143	0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1783.00000	1816	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.04700	8.00700		6.00	0.00	9,179.00
R157 On 07/02/2008 Bond Future	7.75	Call		932.00000	836	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2668.00000	2839	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		480.00000	421	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		3933.00000	4141	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		219.00000	187	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5419.00000	5655	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.93100	7.89100		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4497.00000	4286	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		577.00000	628	5.32	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5793.00000	5562	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		308.00000	339	5.32	0.00	0.00
R157 On 07/08/2008 Bond Future			7.82500	7.78500		0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		3093.00000	2937	0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		1725.00000	1826	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future			7.86200	7.82200		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2317.00000	2095	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3161.00000	3404	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1246.00000	1101	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5087.00000	5407	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		586.00000	504	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7530.00000	7914	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.78600	7.74600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5145.00000	4840	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2224.00000	2385	9.69	0.00	0.00
R186 On 07/08/2008 Bond Future			7.80900	7.68000		0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		2658.00000	1885	0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		1842.00000	2567	0.00	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			9.37200	9.31800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		131.00000	117	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		690.00000	728	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		79.00000	69	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		885.00000	928	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		45.00000	38	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1099.00000	1145	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.10500	9.04700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		314.00000	291	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		350.00000	373	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.76100	8.70700		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1832.00000	1814	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1809.00000	1820	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.14000	8.08500		6.28	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		626.00000	536	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2420.00000	2622	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		316.00000	263	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3474.00000	3712	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		141.00000	114	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4687.00000	4951	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.01200	7.95700		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3313.00000	3093	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		537.00000	603	5.23	0.00	0.00
R201 On 07/08/2008 Bond Future			7.89800	7.84300		0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2247.00000	2086	0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		1454.00000	1572	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.99800	7.95800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		532.00000	466	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3663.00000	3865	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.89500	7.85500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3483.00000	3291	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		899.00000	973	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.80200	7.76200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1805.00000	1673	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		1884.00000	2014	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.00500	7.96500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		978.00000	889	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4397.00000	4595	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.91100	7.87100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3661.00000	3457	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		997.00000	1079	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			7.82800	7.78800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1647.00000	1510	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		1917.00000	2063	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.12600	8.07100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		525.00000	448	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2003.00000	2176	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.98900	7.93400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2165.00000	2001	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		769.00000	850	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.86200	7.80700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2157.00000	2018	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1328.00000	1426	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.97000	7.93000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		528.00000	458	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3763.00000	3987	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.88500	7.84500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3876.00000	3663	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		964.00000	1044	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.80900	7.76900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2623.00000	2431	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		958.00000	1056	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.58800	7.54300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		457.00000	382	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6297.00000	6678	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.52500	7.48000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4592.00000	4287	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1882.00000	2038	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.46900	7.42400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3684.00000	3311	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		400.00000	492	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			263.38400	263.95000		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			270.20200	270.78200		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			277.38300	278.01600		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			284.72400	284.95600		0.00	0.00	400.00

Total for Derivatives:

413.00

80,121.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

413.00

80,121.00