

Daily MTM Report

Daily summary for 03/12/2007

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			9.54000	9.49000			0.00	0.00
R157 On 15/09/2015 Bond			8.53000	8.51000			0.00	0.00
R186 On 21/12/2026 Bond			8.09000	8.09000			0.00	0.00
R196 On 28/02/2009 Bond			10.35500	10.31000			0.00	0.00
R201 On 21/12/2014 Bond			8.60000	8.58000			0.00	0.00
R203 On 15/09/2017 Bond			8.39000	8.38500			0.00	0.00
R204 On 21/12/2018 Bond			8.37000	8.37500			0.00	0.00
R206 On 15/01/2014 Bond			8.68500	8.67000			0.00	0.00
R207 On 15/01/2020 Bond			8.34500	8.34000			0.00	0.00
R209 On 31/03/2036 Bond			7.76500	7.76500			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			6.85100		6.76410		0.00	221.00	24,699.00
\$ / R On 17/03/2008 Currency Future			6.96500		6.87580		0.00	15.00	23,372.00
\$ / R On 13/06/2008 Currency Future			7.08810		6.99700		0.00	0.00	6,503.00
£ / R On 14/12/2007 Currency Future			14.14320		13.95400		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.33230		14.13820		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.52960		14.33290		0.00	0.00	54.00
€ / R On 14/12/2007 Currency Future			10.04790		9.98620		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.22290		10.15990		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.39710		10.33410		0.00	0.00	107.00
ALBI On 07/02/2008 Index Future			260.97200		261.05600		0.00	9.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			73331.00000	72355	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2771.00000	2635	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			267.98300		267.98300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			51472.00000	51154	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			21642.00000	21324	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.01000		276.01000		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			119770.00000	119605	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			9670.00000	9505	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			283.57500		283.57500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			190617.00000	190530	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4867.00000	4780	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.00100		112.05000		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.82500		114.87500		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.67400		119.67400		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.24400		121.29600		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			262.24900		262.33900		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			7562.00000	6993	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			34172.00000	34503	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.31800		269.41100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			68140.00000	67175	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			14030.00000	13995	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			276.59700	276.69100		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		60257.00000	59427	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		33347.00000	33457	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.89100	283.98700		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		117893.00000	116967	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		18023.00000	18057	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.32600	298.32600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.59900	10.57500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.53500	9.51900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.64400	8.63000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.64900	9.63400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.30600	9.29300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.20800	9.19600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.11500	9.10200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.07900	11.07900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.18500	11.12500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13724.00000	13660	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4946.00000	4714	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.21600	11.14100		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14125.00000	14098	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11823.00000	11606	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.07800	11.01100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17465.00000	17448	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15618.00000	15440	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.88800	10.82400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19998.00000	19991	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18604.00000	18442	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.57500	10.51100		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22336.00000	22338	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21095.00000	20942	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.26200	10.22500		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			10.04300	9.98600		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			25871.00000	25876	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25905.00000	25771	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.87500		9.89100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.66900		10.61700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29553.00000	30311	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			901.00000	749	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.49300		10.45300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18308.00000	18622	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			8627.00000	8236	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.27300		10.25000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.80900		9.78500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			31228.00000	32007	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			744.00000	613	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.67800		9.65500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			17012.00000	17414	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			9496.00000	9011	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.51800		9.49800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.08100		9.06700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			10968.00000	11303	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			6678.00000	6120	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.98300		8.97000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			12685.00000	12969	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			13238.00000	12688	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.86800		8.85800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.21800		10.24000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.62100		10.66000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.03600		11.07900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.77400		10.79400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.01400		11.03400		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.19700		11.21600		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.94200		10.95600		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.10900		11.12500		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			255.38100		255.42400		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			261.82100		261.86500		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.18300		270.18300		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			276.45600		276.50100		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.37900		9.35900		2.85	0.00	8,734.00

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		12.00000	9	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2640.00000	2684	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3.00000	2	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3235.00000	3281	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1.00000	0	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3841.00000	3887	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.13500	9.11500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		638.00000	612	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		886.00000	903	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.89800	8.87800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		520.00000	501	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1253.00000	1273	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.43700	8.41700		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		183.00000	156	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4626.00000	4729	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		56.00000	45	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6216.00000	6335	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		13.00000	9	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7920.00000	8047	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.30100	8.28100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2948.00000	2850	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1556.00000	1586	6.50	2,000.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4003.00000	3894	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1047.00000	1065	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.18000	8.16000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2237.00000	2165	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3242.00000	3295	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.05100	8.03100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1138.00000	1025	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4385.00000	4498	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		461.00000	398	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6705.00000	6868	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		143.00000	117	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9490.00000	9690	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.97000	7.95000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3968.00000	3811	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3401.00000	3471	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.90100	7.88100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4105.00000	3970	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5611.00000	5704	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.20200	10.15800		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		8.00000	6	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1385.00000	1425	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3.00000	2	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1627.00000	1669	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1873.00000	1915	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.92200	9.77800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		96.00000	72	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		697.00000	783	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.53900	9.31200		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1592.00000	1524	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1889.00000	1942	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.51000	8.49000		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		102.00000	85	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4014.00000	4101	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		28.00000	22	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5305.00000	5403	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		7.00000	5	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6671.00000	6772	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.37900	8.35900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2089.00000	2015	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1377.00000	1404	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.26500	8.24500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1563.00000	1510	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2785.00000	2830	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.32600	8.30600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		93.00000	76	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5522.00000	5636	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.21900	8.19900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1936.00000	1850	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1608.00000	1651	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.12500	8.10500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		830.00000	782	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3130.00000	3210	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.32100	8.30100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		284.00000	247	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6080.00000	6183	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.22300	8.20300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2063.00000	1970	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1737.00000	1784	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.14000	8.12000		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		694.00000	648	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3282.00000	3374	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.59300	8.57300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		58.00000	48	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3793.00000	3871	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.45500	8.43500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		884.00000	838	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1690.00000	1730	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.33200	8.31200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1041.00000	1000	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2363.00000	2407	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.29400	8.27400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		81.00000	66	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5803.00000	5930	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.20400	8.18400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2178.00000	2083	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1712.00000	1758	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.12600	8.10600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1218.00000	1149	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1969.00000	2041	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.72900	7.70900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		131.00000	107	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7636.00000	7809	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.66100	7.64100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3379.00000	3238	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2301.00000	2359	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.60200	7.58200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2410.00000	2266	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		743.00000	801	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			259.03800	259.12600		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			265.57000	265.66000		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			273.97700	273.97700		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.41500	280.50800		0.00	0.00	400.00
Total for Derivatives:							2,245.00	89,732.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

2,245.00

89,732.00