



Daily MTM Report

Daily summary for 06/11/2007

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			8.88000	8.93000			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.18500			0.00	0.00
R186 On 21/12/2026 Bond			7.90500	7.97000			0.00	0.00
R196 On 28/02/2009 Bond			9.62500	9.67000			0.00	0.00
R201 On 21/12/2014 Bond			8.20500	8.27000			0.00	0.00
R203 On 15/09/2017 Bond			8.06000	8.12000			0.00	0.00
R204 On 21/12/2018 Bond			8.05500	8.11500			0.00	0.00
R206 On 15/01/2014 Bond			8.20500	8.27000			0.00	0.00
R207 On 15/01/2020 Bond			8.02500	8.08500			0.00	0.00
R209 On 31/03/2036 Bond			7.61000	7.68000			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			6.55690		6.63400		0.00	1,738.00	24,092.00
\$ / R On 17/03/2008 Currency Future			6.70870		6.73730		0.00	1,543.00	20,962.00
\$ / R On 13/06/2008 Currency Future			6.76710		6.84660		0.00	2,020.00	2,547.00
£ / R On 14/12/2007 Currency Future			13.67780		13.78390		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.95250		13.95480		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.02940		14.13530		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.55340		9.61400		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			9.78190		9.77040		0.00	1.00	751.00
€ / R On 13/06/2008 Currency Future			9.86790		9.92920		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.05800		265.28000		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call			113968.00000	121431	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1168.00000	851	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			266.63700		265.80600		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			41241.00000	45785	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			33181.00000	29415	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			274.37500		273.51300		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			101095.00000	107789	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			15965.00000	14039	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			281.59900		280.71100		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			165621.00000	173453	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8511.00000	7463	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			114.14100		113.90300		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			117.09500		116.85100		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.60500		121.59800		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			123.22500		122.96700		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			267.17600		266.44500		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call			28941.00000	33506	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			14491.00000	11746	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			274.09200		273.34100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			101350.00000	107697	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			7940.00000	6777	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			281.26700	280.49600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		87384.00000	92886	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		22424.00000	20216	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			288.43900	287.64700		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		148892.00000	155552	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		12422.00000	11162	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			295.29600	294.61400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.06200	10.08400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.98500	9.05500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.18100	8.25300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.09700	9.16400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.80400	8.88400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.74500	8.81800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.66000	8.73000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.71700	10.71300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.81800	10.81500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14612.00000	14565	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6565.00000	6511	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.80300	10.79500		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14673.00000	14645	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13266.00000	13217	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.58100	10.57500		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17735.00000	17711	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16946.00000	16907	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.29300	10.32100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20084.00000	20024	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19912.00000	19919	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.02900	10.04900		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22400.00000	22352	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22281.00000	22281	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.75400	9.76100		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.44700	9.45700		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		25770.00000	25738	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		27093.00000	27085	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.09000	9.14100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.13500	10.14600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23358.00000	23157	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		2953.00000	2958	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.89800	9.91600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14000.00000	13801	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		13936.00000	14061	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.61400	9.64500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.11500	9.18800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		14212.00000	12472	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6815.00000	7943	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			8.97100	9.05000		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		7405.00000	6425	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		23712.00000	25882	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.80700	8.89400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.57700	8.66000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2735.00000	1807	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		24985.00000	29579	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.47900	8.56400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		4496.00000	3365	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		31824.00000	36411	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.36900	8.45500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.99500	10.00000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.32700	10.34000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.66100	10.66900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.43400	10.42800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.64500	10.62100		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.81700	10.77300		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.60400	10.56400		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.74000	10.69400		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.85800	10.80900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			261.67100	260.61200		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			268.44400	267.35700		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			252.49000	251.36700		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			282.49600	281.35000		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			8.71400	8.76400		2.93	0.00	8,666.00
R153 On 07/02/2008 Bond Future	8.25	Call		241.00000	268	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1470.00000	1378	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		128.00000	145	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1961.00000	1858	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		63.00000	71	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2503.00000	2393	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.50300	8.55300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1399.00000	1472	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		428.00000	393	2.66	0.00	0.00
R153 On 07/08/2008 Bond Future			8.29200	8.34200		0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		2140.00000	2189	0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1832.00000	1783	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.00700	8.06700		6.00	0.00	9,179.00
R157 On 07/02/2008 Bond Future	7.75	Call		809.00000	932	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2946.00000	2668	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		408.00000	480	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4262.00000	3933	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		182.00000	219	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5783.00000	5419	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.89100	7.95100		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4193.00000	4497	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		666.00000	577	5.32	2,000.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5455.00000	5793	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		364.00000	308	5.32	0.00	0.00
R157 On 07/08/2008 Bond Future			7.78500	7.84500		0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		2871.00000	3093	0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		1888.00000	1725	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future			7.82200	7.88200		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2024.00000	2317	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3565.00000	3161	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1062.00000	1246	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5600.00000	5087	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		487.00000	586	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8128.00000	7530	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.74600	7.80600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4715.00000	5145	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2493.00000	2224	9.69	0.00	0.00
R186 On 07/08/2008 Bond Future			7.68000	7.74000		0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		2283.00000	2658	0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		2166.00000	1842	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			9.31800	9.37400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		119.00000	131	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		732.00000	690	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		71.00000	79	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		932.00000	885	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		40.00000	45	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1149.00000	1099	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.04700	9.11500		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		290.00000	314	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		379.00000	350	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.70700	8.78500		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1814.00000	1832	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1833.00000	1809	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.08500	8.14500		6.28	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		541.00000	626	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2653.00000	2420	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		267.00000	316	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3743.00000	3474	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		117.00000	141	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4980.00000	4687	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.95700	8.01700		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3081.00000	3313	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		616.00000	537	5.23	0.00	0.00
R201 On 07/08/2008 Bond Future			7.84300	7.90300		0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2079.00000	2247	0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		1590.00000	1454	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			7.95800	8.01800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		451.00000	532	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3984.00000	3663	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.85500	7.91500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3210.00000	3483	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1024.00000	899	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.76200	7.82200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1618.00000	1805	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2090.00000	1884	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			7.96500	8.01500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		890.00000	978	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4667.00000	4397	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.87100	7.92100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3419.00000	3661	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1112.00000	997	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			7.78800	7.83800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1484.00000	1647	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2108.00000	1917	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.07100	8.13100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		452.00000	525	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2203.00000	2003	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.93400	7.99400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1995.00000	2165	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		866.00000	769	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.80700	7.86700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2012.00000	2157	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1441.00000	1328	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.93000	7.99000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		441.00000	528	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4116.00000	3763	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.84500	7.90500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3572.00000	3876	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1099.00000	964	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.76900	7.82900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2345.00000	2623	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1116.00000	958	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.54300	7.60300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		374.00000	457	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6821.00000	6297	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.48000	7.54000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4207.00000	4592	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2111.00000	1882	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.42400	7.48400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3195.00000	3684	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		531.00000	400	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			263.95000	263.21900		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			270.78200	270.03100		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			278.01600	277.19400		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			284.95600	284.16400		0.00	0.00	400.00

Total for Derivatives:

7,302.00

80,059.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

7,302.00

80,059.00