

Daily MTM Report

Daily summary for 04/12/2007

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			9.50500	9.54000			0.00	0.00
R157 On 15/09/2015 Bond			8.50000	8.53000			0.00	0.00
R186 On 21/12/2026 Bond			8.02500	8.09000			0.00	0.00
R196 On 28/02/2009 Bond			10.32000	10.35500			0.00	0.00
R201 On 21/12/2014 Bond			8.57000	8.60000			0.00	0.00
R203 On 15/09/2017 Bond			8.35000	8.39000			0.00	0.00
R204 On 21/12/2018 Bond			8.33000	8.37000			0.00	0.00
R206 On 15/01/2014 Bond			8.65500	8.68500			0.00	0.00
R207 On 15/01/2020 Bond			8.29000	8.34500			0.00	0.00
R209 On 31/03/2036 Bond			7.68000	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			6.85330		6.85100		0.00	14,102.00	23,187.00
\$ / R On 17/03/2008 Currency Future			6.96830		6.96500		0.00	14,201.00	37,549.00
\$ / R On 13/06/2008 Currency Future			7.09280		7.08810		0.00	50.00	6,553.00
£ / R On 14/12/2007 Currency Future			14.11720		14.14320		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.30740		14.33230		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.50800		14.52960		0.00	26.00	80.00
€ / R On 14/12/2007 Currency Future			10.10890		10.04790		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.28710		10.22290		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.46530		10.39710		0.00	36.00	143.00
ALBI On 07/02/2008 Index Future			261.45400		260.97200		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			72355.00000	76665	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2635.00000	2125	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.60900		267.98300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			51154.00000	55154	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			21324.00000	19064	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.74100		276.01000		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			119605.00000	125773	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			9505.00000	8363	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.41800		283.57500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			190530.00000	198326	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4780.00000	4146	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.09300		112.00100		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.91900		114.82500		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.86200		119.67400		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.34400		121.24400		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			262.65800		262.24900		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			6993.00000	8034	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			34503.00000	31454	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.73800		269.31800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			67175.00000	70215	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			13995.00000	12835	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			277.02800	276.59700		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		59427.00000	61950	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		33457.00000	31670	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			284.33500	283.89100		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		116967.00000	120377	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		18057.00000	17027	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			297.91100	298.32600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.62700	10.59900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.53700	9.53500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60400	8.64400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.65100	9.64900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.30300	9.30600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.20400	9.20800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.10800	9.11500		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			11.26600	11.18500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13660.00000	13737	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4714.00000	4587	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.27400	11.21600		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14098.00000	14133	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11606.00000	11494	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.13900	11.07800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17448.00000	17491	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15440.00000	15334	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.92000	10.88800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19991.00000	20002	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18442.00000	18376	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.61400	10.57500		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22338.00000	22360	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20942.00000	20869	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.30900	10.26200		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			10.06200	10.04300		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		25876.00000	25877	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25771.00000	25726	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.90600	9.87500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.71600	10.66900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		30311.00000	31038	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		749.00000	664	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.52800	10.49300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18622.00000	18969	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		8236.00000	7965	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.30100	10.27300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.80500	9.80900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		32007.00000	31831	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		613.00000	604	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.66800	9.67800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		17414.00000	17139	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		9011.00000	9130	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.50500	9.51800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.07900	9.08100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		11303.00000	11164	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		6120.00000	6110	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.97700	8.98300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12969.00000	12733	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12688.00000	12842	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.86000	8.86800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.20900	10.21800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.60400	10.62100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.02000	11.03600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.77400	10.77400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.02700	11.01400		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.22400	11.19700		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.97000	10.94200		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.14500	11.10900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			256.29700	255.38100		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			262.76000	261.82100		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			271.33900	270.18300		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			277.45000	276.45600		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.38900	9.37900		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		9.00000	8	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2684.00000	2707	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2.00000	2	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3281.00000	3304	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		0.00000	0	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3887.00000	3910	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.14500	9.13500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		612.00000	600	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		903.00000	912	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.90800	8.89800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		501.00000	493	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1273.00000	1283	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41700	8.43700		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		156.00000	164	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4729.00000	4607	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		45.00000	47	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6335.00000	6208	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		9.00000	10	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		8047.00000	7917	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.28100	8.30100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2850.00000	2920	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1586.00000	1529	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3894.00000	3978	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1065.00000	1022	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.16000	8.18000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2165.00000	2216	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3295.00000	3221	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.97100	8.05100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1025.00000	1295	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4498.00000	3859	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		398.00000	531	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6868.00000	6092	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		117.00000	166	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9690.00000	8830	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.89000	7.97000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3811.00000	4300	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3471.00000	3047	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.82100	7.90100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		3970.00000	4396	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5704.00000	5216	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.16200	10.20200		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		6.00000	7	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1425.00000	1387	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2.00000	3	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1669.00000	1630	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		1915.00000	1877	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.87900	9.92200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		72.00000	78	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		783.00000	756	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.49100	9.53900		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1524.00000	1533	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1942.00000	1925	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.49000	8.51000		6.61	910.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		85.00000	90	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4101.00000	4003	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		22.00000	24	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5403.00000	5301	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		5.00000	6	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6772.00000	6670	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.35900	8.37900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2015.00000	2067	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1404.00000	1355	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.24500	8.26500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1510.00000	1547	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2830.00000	2768	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.28600	8.32600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		76.00000	88	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5636.00000	5388	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.17900	8.21900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1850.00000	1984	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1651.00000	1526	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.08500	8.12500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		782.00000	857	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3210.00000	3030	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.27100	8.32100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		247.00000	281	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6183.00000	5868	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.17300	8.22300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		1970.00000	2152	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1784.00000	1618	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.09000	8.14000		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		648.00000	741	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3374.00000	3123	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.57300	8.59300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		48.00000	51	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3871.00000	3785	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.43500	8.45500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		838.00000	868	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1730.00000	1674	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.31200	8.33200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1000.00000	1028	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2407.00000	2351	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.23400	8.29400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		66.00000	86	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5930.00000	5523	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.14400	8.20400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2083.00000	2312	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1758.00000	1562	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.06600	8.12600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1149.00000	1332	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2041.00000	1800	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.63900	7.72900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		107.00000	162	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7809.00000	6972	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.57100	7.66100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3238.00000	3763	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2359.00000	1982	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.51200	7.60200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2266.00000	2913	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		801.00000	536	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			259.45500	259.03800		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			265.99700	265.57000		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.64300	273.97700		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.86900	280.41500		0.00	0.00	400.00

Total for Derivatives:

29,325.00

101,599.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

29,325.00

101,599.00