



Daily MTM Report

Daily summary for 05/12/2007

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			9.42000	9.50500			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.50000			0.00	0.00
R186 On 21/12/2026 Bond			7.94000	8.02500			0.00	0.00
R196 On 28/02/2009 Bond			10.24000	10.32000			0.00	0.00
R201 On 21/12/2014 Bond			8.48000	8.57000			0.00	0.00
R203 On 15/09/2017 Bond			8.26500	8.35000			0.00	0.00
R204 On 21/12/2018 Bond			8.25000	8.33000			0.00	0.00
R206 On 15/01/2014 Bond			8.55500	8.65500			0.00	0.00
R207 On 15/01/2020 Bond			8.20000	8.29000			0.00	0.00
R209 On 31/03/2036 Bond			7.59500	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			6.80410	6.85330		0.00	31.00	23,171.00
\$ / R On 17/03/2008 Currency Future			6.91740	6.96830		0.00	181.00	37,580.00
\$ / R On 13/06/2008 Currency Future			7.04020	7.09280		0.00	0.00	6,553.00
£ / R On 14/12/2007 Currency Future			13.81480	14.11720		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.99980	14.30740		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.19790	14.50800		0.00	63.00	143.00
€ / R On 14/12/2007 Currency Future			9.97940	10.10890		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.15340	10.28710		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.32940	10.46530		0.00	88.00	231.00
ALBI On 07/02/2008 Index Future			262.53700	261.45400		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		76665.00000	86690	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2125.00000	1320	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.61500	268.60900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		55154.00000	61998	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		19064.00000	15848	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.74700	276.74100		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		125773.00000	134461	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		8363.00000	6991	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.40300	284.41800		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		198326.00000	207531	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4146.00000	3501	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.33800	112.09300		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.17000	114.91900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.19500	119.86200		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.61200	121.34400		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			263.65900	262.65800		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		8034.00000	11298	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		31454.00000	24708	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.76600	269.73800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		70215.00000	78069	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		12835.00000	10409	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			278.08700	277.02800		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		61950.00000	68544	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		31670.00000	27674	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			285.42600	284.33500		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		120377.00000	129023	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		17027.00000	14763	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			297.95600	297.91100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.53400	10.62700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.44400	9.53700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49800	8.60400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.55900	9.65100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.21300	9.30300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.11400	9.20400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.01500	9.10800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.12500	11.07900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.21700	11.26600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13737.00000	13599	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4587.00000	4568	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.23200	11.27400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14133.00000	14034	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11494.00000	11502	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.06900	11.13900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17491.00000	17371	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15334.00000	15384	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.85600	10.92000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20002.00000	19895	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18376.00000	18424	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.49000	10.61400		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22360.00000	22185	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20869.00000	20995	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.16500	10.30900		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.94900	10.06200		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		25877.00000	25722	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25726.00000	25846	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.72900	9.90600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.62000	10.71600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		31038.00000	29476	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		664.00000	772	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.41800	10.52800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18969.00000	17719	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		7965.00000	8674	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.17500	10.30100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.70100	9.80500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31831.00000	28159	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		604.00000	901	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.56200	9.66800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		17139.00000	14758	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		9130.00000	10870	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.39500	9.50500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.98400	9.07900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		11164.00000	7851	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		6110.00000	8883	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.88000	8.97700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12733.00000	9842	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12842.00000	16234	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.76000	8.86000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.20800	10.20900		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.61800	10.60400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.04900	11.02000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.78900	10.77400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.03600	11.02700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.22400	11.22400		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.96500	10.97000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.14000	11.14500		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			257.87600	256.29700		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			264.37800	262.76000		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			272.85800	271.33900		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			279.16500	277.45000		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.28900	9.38900		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		8.00000	13	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2707.00000	2478	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2.00000	3	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3304.00000	3071	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		0.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3910.00000	3677	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.04500	9.14500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		600.00000	696	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		912.00000	793	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.80800	8.90800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		493.00000	563	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1283.00000	1161	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.32700	8.41700		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		164.00000	228	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4607.00000	4083	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		47.00000	70	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6208.00000	5643	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		10.00000	16	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7917.00000	7335	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.19100	8.28100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2920.00000	3278	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1529.00000	1308	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3978.00000	4394	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1022.00000	859	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.07000	8.16000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2216.00000	2474	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3221.00000	2915	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.88100	7.97100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1295.00000	1664	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3859.00000	3193	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		531.00000	725	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6092.00000	5251	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		166.00000	243	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8830.00000	7873	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.80000	7.89000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4300.00000	4902	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3047.00000	2610	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.73100	7.82100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4396.00000	4916	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5216.00000	4695	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.05500	10.16200		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		7.00000	10	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1387.00000	1286	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3.00000	4	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1630.00000	1528	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		1877.00000	1774	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.76900	9.87900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		78.00000	94	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		756.00000	687	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.36500	9.49100		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1533.00000	1561	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1925.00000	1887	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.39000	8.49000		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		90.00000	133	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4003.00000	3528	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		24.00000	38	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5301.00000	4797	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		6.00000	10	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6670.00000	6156	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.25900	8.35900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2067.00000	2366	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1355.00000	1145	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.14500	8.24500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1547.00000	1759	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2768.00000	2485	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.19600	8.28600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		88.00000	128	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5388.00000	4838	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.08900	8.17900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1984.00000	2315	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1526.00000	1272	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.99500	8.08500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		857.00000	1050	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3030.00000	2645	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.19100	8.27100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		281.00000	350	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5868.00000	5376	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.09300	8.17300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2152.00000	2468	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1618.00000	1376	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.01000	8.09000		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		741.00000	912	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3123.00000	2741	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.46300	8.57300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		51.00000	81	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3785.00000	3326	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.32500	8.43500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		868.00000	1071	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1674.00000	1399	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.20200	8.31200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1028.00000	1211	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2351.00000	2070	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.13400	8.23400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		86.00000	135	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5523.00000	4855	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.04400	8.14400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2312.00000	2736	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1562.00000	1270	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.96600	8.06600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1332.00000	1682	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1800.00000	1439	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.53900	7.63900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		162.00000	254	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6972.00000	6053	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.47100	7.57100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3763.00000	4412	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1982.00000	1609	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.41200	7.51200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2913.00000	3733	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		536.00000	324	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.45900	259.45500		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			267.02600	265.99700		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			275.57100	274.64300		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			281.96100	280.86900		0.00	0.00	400.00

Total for Derivatives:

363.00

101,765.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

363.00

101,765.00