

Daily MTM Report

Daily summary for 06/12/2007

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			9.32000	9.42000			0.00	0.00
R157 On 15/09/2015 Bond			8.38000	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			7.97000	7.94000			0.00	0.00
R196 On 28/02/2009 Bond			10.20500	10.24000			0.00	0.00
R201 On 21/12/2014 Bond			8.44000	8.48000			0.00	0.00
R203 On 15/09/2017 Bond			8.24000	8.26500			0.00	0.00
R204 On 21/12/2018 Bond			8.23000	8.25000			0.00	0.00
R206 On 15/01/2014 Bond			8.51000	8.55500			0.00	0.00
R207 On 15/01/2020 Bond			8.18500	8.20000			0.00	0.00
R209 On 31/03/2036 Bond			7.64500	7.59500			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			6.75280	6.80410		0.00	22.00	23,190.00
\$ / R On 17/03/2008 Currency Future			6.86410	6.91740		0.00	175.00	37,742.00
\$ / R On 13/06/2008 Currency Future			6.98480	7.04020		0.00	170.00	6,723.00
£ / R On 14/12/2007 Currency Future			13.68480	13.81480		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.86630	13.99980		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.05870	14.19790		0.00	0.00	143.00
€ / R On 14/12/2007 Currency Future			9.87690	9.97940		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.04730	10.15340		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.21960	10.32940		0.00	0.00	231.00
ALBI On 07/02/2008 Index Future			262.78100	262.53700		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		86690.00000	88955	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1320.00000	1145	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.85300	269.61500		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		61998.00000	63604	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		15848.00000	15074	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.95400	277.74700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		134461.00000	136237	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		6991.00000	6697	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.57200	285.40300		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		207531.00000	209100	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3501.00000	3380	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.66200	112.33800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.50300	115.17000		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.40400	120.19500		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.96400	121.61200		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			263.98600	263.65900		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		11298.00000	12460	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		24708.00000	22600	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.10200	270.76600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		78069.00000	80663	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		10409.00000	9643	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			278.43200	278.08700		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		68544.00000	70716	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		27674.00000	26396	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			285.78100	285.42600		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		129023.00000	131854	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		14763.00000	14044	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			300.11700	297.95600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.42800	10.53400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.35400	9.44400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.43100	8.49800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.47000	9.55900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.12700	9.21300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.03100	9.11400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93200	9.01500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.12500	11.12500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.18600	11.21700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13599.00000	13488	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4568.00000	4534	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.17900	11.23200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14034.00000	13919	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11502.00000	11525	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.00900	11.06900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17371.00000	17264	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15384.00000	15422	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.72200	10.85600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19895.00000	19704	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18424.00000	18558	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.38400	10.49000		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22185.00000	22032	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20995.00000	21099	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.06300	10.16500		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.73600	9.94900		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			25722.00000	25450	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25846.00000	26092	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.53700		9.72900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.51200		10.62000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29476.00000	27719	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			772.00000	918	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.28600		10.41800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			17719.00000	16283	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			8674.00000	9595	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.02700		10.17500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.58300		9.70100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			28159.00000	24122	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			901.00000	1390	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.43900		9.56200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			14758.00000	12252	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			10870.00000	13172	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.27000		9.39500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.89400		8.98400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			7851.00000	5336	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			8883.00000	12184	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.78800		8.88000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			9842.00000	7523	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			16234.00000	19931	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.66700		8.76000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.20100		10.20800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.60400		10.61800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.03400		11.04900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.78300		10.78900		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.03000		11.03600		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21800		11.22400		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.96000		10.96500		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.13400		11.14000		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			257.62900		257.87600		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			264.12400		264.37800		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			272.69200		272.85800		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			278.89900		279.16500		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.18900		9.28900		2.85	330.00	8,404.00

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		13.00000	20	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2478.00000	2251	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3.00000	5	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3071.00000	2839	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3677.00000	3444	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.94500	9.04500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		696.00000	803	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		793.00000	684	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.70800	8.80800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		563.00000	640	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1161.00000	1044	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.28700	8.32700		6.35	20.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		228.00000	260	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4083.00000	3852	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		70.00000	82	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5643.00000	5392	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16.00000	19	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7335.00000	7076	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.15100	8.19100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3278.00000	3441	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1308.00000	1214	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4394.00000	4582	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		859.00000	790	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.03000	8.07000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2474.00000	2592	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2915.00000	2782	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.91100	7.88100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1664.00000	1509	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3193.00000	3385	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		725.00000	638	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5251.00000	5510	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		243.00000	206	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7873.00000	8182	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.83000	7.80000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4902.00000	4679	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2610.00000	2735	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.76100	7.73100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4916.00000	4725	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		4695.00000	4852	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.01600	10.05500		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		10.00000	11	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1286.00000	1249	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4.00000	4	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1528.00000	1490	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1.00000	2	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1774.00000	1736	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.71900	9.76900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		94.00000	102	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		687.00000	657	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.31400	9.36500		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1561.00000	1570	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1887.00000	1869	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.35000	8.39000		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		133.00000	153	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3528.00000	3339	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		38.00000	44	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4797.00000	4596	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		10.00000	11	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6156.00000	5949	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.21900	8.25900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2366.00000	2489	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1145.00000	1064	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.10500	8.14500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1759.00000	1847	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2485.00000	2373	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.16600	8.19600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		128.00000	141	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4838.00000	4654	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.05900	8.08900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2315.00000	2429	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1272.00000	1190	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.96500	7.99500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1050.00000	1119	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2645.00000	2520	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.16100	8.19100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		350.00000	374	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5376.00000	5189	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.06300	8.09300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2468.00000	2590	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1376.00000	1288	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.98000	8.01000		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		912.00000	982	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2741.00000	2601	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.41300	8.46300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		81.00000	97	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3326.00000	3120	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.27500	8.32500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1071.00000	1171	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1399.00000	1281	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.15200	8.20200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1211.00000	1300	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2070.00000	1947	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.12400	8.13400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		135.00000	137	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4855.00000	4785	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.03400	8.04400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2736.00000	2775	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1270.00000	1237	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.95600	7.96600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1682.00000	1717	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1439.00000	1403	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.59900	7.53900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		254.00000	185	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6053.00000	6593	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.53100	7.47100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4412.00000	4000	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1609.00000	1812	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.47200	7.41200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3733.00000	3226	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		324.00000	438	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.76900	260.45900		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			267.34300	267.02600		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			275.82600	275.57100		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			282.29800	281.96100		0.00	0.00	400.00
Total for Derivatives:							717.00	101,786.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

717.00

101,786.00