



Daily MTM Report

Daily summary for 05/11/2007

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			8.93000	8.87500			0.00	0.00
R157 On 15/09/2015 Bond			8.18500	8.14500			0.00	0.00
R186 On 21/12/2026 Bond			7.97000	7.92500			0.00	0.00
R196 On 28/02/2009 Bond			9.67000	9.61500			0.00	0.00
R201 On 21/12/2014 Bond			8.27000	8.22500			0.00	0.00
R203 On 15/09/2017 Bond			8.12000	8.08000			0.00	0.00
R204 On 21/12/2018 Bond			8.11500	8.07500			0.00	0.00
R206 On 15/01/2014 Bond			8.27000	8.23000			0.00	0.00
R207 On 15/01/2020 Bond			8.08500	8.04500			0.00	0.00
R209 On 31/03/2036 Bond			7.68000	7.63000			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			6.63400	6.57410		0.00	69.00	25,355.00
\$ / R On 17/03/2008 Currency Future			6.73730	6.66770		0.00	40.00	20,919.00
\$ / R On 13/06/2008 Currency Future			6.84660	6.76600		0.00	0.00	2,527.00
£ / R On 14/12/2007 Currency Future			13.78390	13.57420		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.95480	13.72210		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.13530	13.87640		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.61400	9.49790		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			9.77040	9.63930		0.00	0.00	750.00
€ / R On 13/06/2008 Currency Future			9.92920	9.78150		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.28000	265.76700		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		118735.00000	113968	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1065.00000	1168	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			265.80600	266.28200		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		44174.00000	41241	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		31354.00000	33181	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			273.51300	273.95600		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		104733.00000	101095	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		15173.00000	15965	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			280.71100	281.11500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		169299.00000	165621	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		8149.00000	8511	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.90300	114.05100		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.85100	117.00300		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.59800	121.74000		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.96700	124.92100		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			266.44500	266.89500		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		32080.00000	28941	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		13130.00000	14491	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.34100	273.80200		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		105450.00000	101350	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		7430.00000	7940	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			280.49600	280.96900		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		91006.00000	87384	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		21316.00000	22424	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			287.64700	288.13100		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		153116.00000	148892	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		11806.00000	12422	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			294.61400	294.19200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.08400	10.02300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.05500	9.02100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.25300	8.23600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.16400	9.12600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88400	8.84900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.81800	8.78700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.73000	8.70200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.71300	10.71300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.81500	10.76900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14693.00000	14612	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6761.00000	6565	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.79500	10.73000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14704.00000	14673	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13465.00000	13266	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.57500	10.50100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17740.00000	17735	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17130.00000	16946	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.32100	10.21900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20044.00000	20084	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20120.00000	19912	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.04900	9.95200		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22357.00000	22400	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22474.00000	22281	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.76100	9.66000		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.45700	9.35700		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		25715.00000	25770	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		27282.00000	27093	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.14100	9.09800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.14600	10.06800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22398.00000	23358	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		3377.00000	2953	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.91600	9.83800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13434.00000	14000	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		14774.00000	13936	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.64500	9.57200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.18800	9.13200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		13065.00000	14212	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7865.00000	6815	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.05000	8.99400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		6824.00000	7405	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		25373.00000	23712	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.89400	8.83900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.66000	8.62500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2422.00000	2735	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		27013.00000	24985	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.56400	8.52900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		4092.00000	4496	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		33786.00000	31824	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.45500	8.42300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.00000	10.01100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.34000	10.35600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.66900	10.68600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.42800	10.43600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.62100	10.62900		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.77300	10.78300		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.56400	10.57200		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.69400	10.70100		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.80900	10.81500		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			260.61200	261.32700		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			267.35700	268.09000		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			251.36700	251.98300		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			281.35000	258.56700		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			8.76400	8.70400		2.93	0.00	8,666.00
R153 On 07/02/2008 Bond Future	8.25	Call		287.00000	241	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1372.00000	1470	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		158.00000	128	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1847.00000	1961	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		80.00000	63	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2377.00000	2503	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.55300	8.49300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1496.00000	1399	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		394.00000	428	2.66	0.00	0.00
R153 On 07/08/2008 Bond Future			8.34200	8.28200		0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		2214.00000	2140	0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1788.00000	1832	0.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.06700	8.02700		6.00	0.00	9,179.00
R157 On 07/02/2008 Bond Future	7.75	Call		919.00000	809	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2789.00000	2946	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		477.00000	408	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4064.00000	4262	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		221.00000	182	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5555.00000	5783	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.95100	7.91100		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4409.00000	4193	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		620.00000	666	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5690.00000	5455	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		337.00000	364	5.32	0.00	0.00
R157 On 07/08/2008 Bond Future			7.84500	7.80500		0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		3033.00000	2871	0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		1794.00000	1888	0.00	0.00	0.00
R186 On 07/02/2008 Bond Future			7.88200	7.84200		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2269.00000	2024	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3346.00000	3565	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1227.00000	1062	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5301.00000	5600	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		583.00000	487	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7761.00000	8128	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.80600	7.76600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5033.00000	4715	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2345.00000	2493	9.69	0.00	0.00
R186 On 07/08/2008 Bond Future			7.74000	7.70000		0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		2543.00000	2283	0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		1961.00000	2166	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			9.37400	9.30000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		142.00000	119	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		683.00000	732	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		87.00000	71	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		875.00000	932	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		50.00000	40	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1087.00000	1149	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.11500	9.04200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		319.00000	290	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		352.00000	379	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.78500	8.70600		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1845.00000	1814	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1822.00000	1833	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.14500	8.10500		6.28	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		618.00000	541	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2519.00000	2653	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		315.00000	267	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3580.00000	3743	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		143.00000	117	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4795.00000	4980	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.01700	7.97700		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3247.00000	3081	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		575.00000	616	5.23	0.00	0.00
R201 On 07/08/2008 Bond Future			7.90300	7.86300		0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2202.00000	2079	0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		1511.00000	1590	0.00	0.00	0.00
R203 On 07/02/2008 Bond Future			8.01800	7.97800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		527.00000	451	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3792.00000	3984	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.91500	7.87500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3408.00000	3210	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		957.00000	1024	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.82200	7.78200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1753.00000	1618	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		1964.00000	2090	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.01500	7.97500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		999.00000	890	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4489.00000	4667	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.92100	7.88100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3631.00000	3419	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1039.00000	1112	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			7.83800	7.79800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1626.00000	1484	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		1967.00000	2108	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.13100	8.09100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		518.00000	452	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2087.00000	2203	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.99400	7.95400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2120.00000	1995	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		813.00000	866	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.86700	7.82700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2119.00000	2012	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1376.00000	1441	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			7.99000	7.95000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		521.00000	441	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3903.00000	4116	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.90500	7.86500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3792.00000	3572	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1027.00000	1099	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.82900	7.78900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2538.00000	2345	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1019.00000	1116	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.60300	7.55300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		470.00000	374	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6411.00000	6821	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.54000	7.49000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4557.00000	4207	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1949.00000	2111	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.48400	7.43400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3607.00000	3195	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		427.00000	531	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			263.21900	263.67100		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			270.03100	270.49500		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			277.19400	277.61600		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			284.16400	284.87000		0.00	0.00	400.00

Total for Derivatives:

109.00

79,258.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

109.00

79,258.00