

Daily MTM Report

Daily summary for 19/11/2007

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			9.17000	9.11500			0.00	0.00
R157 On 15/09/2015 Bond			8.28000	8.22500			0.00	0.00
R186 On 21/12/2026 Bond			7.95500	7.95500			0.00	0.00
R196 On 28/02/2009 Bond			9.97000	9.91000			0.00	0.00
R201 On 21/12/2014 Bond			8.36000	8.31500			0.00	0.00
R203 On 15/09/2017 Bond			8.18500	8.13500			0.00	0.00
R204 On 21/12/2018 Bond			8.18000	8.12500			0.00	0.00
R206 On 15/01/2014 Bond			8.40500	8.35000			0.00	0.00
R207 On 15/01/2020 Bond			8.16000	8.11000			0.00	0.00
R209 On 31/03/2036 Bond			7.69000	7.65000			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			6.74250	6.74230		0.00	60.00	24,628.00
\$ / R On 17/03/2008 Currency Future			6.85020	6.85060		0.00	1.00	21,021.00
\$ / R On 13/06/2008 Currency Future			6.96450	6.96560		0.00	0.00	6,358.00
£ / R On 14/12/2007 Currency Future			13.83860	13.79670		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.01160	13.97240		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.19920	14.16000		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.88960	9.88980		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.05760	10.05830		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.22460	10.22580		0.00	0.00	72.00
ALBI On 07/02/2008 Index Future			263.85500	264.41300		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		105302.00000	99874	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1172.00000	1324	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			265.07700	265.00400		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		35881.00000	35930	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		35841.00000	35160	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			272.89900	272.82100		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		95060.00000	95449	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		16850.00000	16459	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			280.24700	280.16000		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		160356.00000	160999	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		8756.00000	8529	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.24200	113.39400		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.04800	116.23000		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.04500	121.00000		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			124.30400	122.65900		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			265.18800	265.59100		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		22729.00000	20214	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16819.00000	18334	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.21500	272.69000		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		95159.00000	91011	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8259.00000	8861	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			279.50200	279.98800		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		82948.00000	79334	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		23068.00000	24314	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.79400	287.29200		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		145383.00000	141082	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		12463.00000	13142	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.04800	299.10300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.29600	10.29100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.10000	9.09600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.25000	8.24700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.24000	9.23700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.87300	8.86900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.79400	8.79100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.70100	8.69800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				10.58400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.96500	10.96900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14271.00000	14105	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5852.00000	5691	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.98400	10.97900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14481.00000	14367	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12599.00000	12472	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.81700	10.80800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17670.00000	17584	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16315.00000	16208	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.53400	10.53400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20038.00000	19955	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19348.00000	19265	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.21800	10.20300		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22314.00000	22258	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21820.00000	21728	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.97300	9.97300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.68000	9.67300		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		25795.00000	25741	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26591.00000	26520	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.44500	9.43700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.35800	10.35300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25929.00000	25902	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		1886.00000	1772	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.14700	10.14000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15645.00000	15593	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		11560.00000	11383	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.89500	9.88700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.36000	9.35600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		18009.00000	17976	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4066.00000	3879	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.20900	9.20500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		9132.00000	9075	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19261.00000	19045	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.03300	9.02900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.63700	8.63400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2049.00000	1973	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		25931.00000	25656	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.53200	8.52900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		3725.00000	3678	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		33287.00000	33039	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.41200	8.40900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.96100	9.96600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.28500	10.30300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.66000	10.68200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.46100	10.47100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.69300	10.70400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.88200	10.89500		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.65700	10.66700		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.80900	10.82000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.95300	10.96500		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			258.73000	259.42500		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			265.14200	265.91300		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			250.46800	250.39600		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			257.21200	280.62200		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			9.03200	8.94400		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		94.00000	66	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1749.00000	1927	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		35.00000	22	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2293.00000	2488	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		12.00000	7	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2878.00000	3081	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.79600	8.73300		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1115.00000	1025	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		536.00000	584	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.57100	8.52200		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		840.00000	789	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		883.00000	927	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.18300	8.11700		6.35	0.00	9,198.00
R157 On 07/02/2008 Bond Future	7.75	Call		639.00000	506	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3108.00000	3413	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		276.00000	205	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4463.00000	4830	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		97.00000	66	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6030.00000	6438	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.05300	8.00100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4241.00000	3983	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1041.00000	1121	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5450.00000	5167	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		685.00000	740	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			7.93900	7.89500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		3147.00000	2981	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2482.00000	2595	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.93400	7.88200		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1975.00000	1688	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3516.00000	3828	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		969.00000	790	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5507.00000	5927	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		388.00000	297	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8029.00000	8538	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.85300	7.80600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5078.00000	4721	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2856.00000	3042	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.78400	7.74000		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		5043.00000	4752	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		4927.00000	5146	11.44	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			9.75300	9.66300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		54.00000	40	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		949.00000	1023	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		28.00000	20	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1171.00000	1251	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		14.00000	9	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1405.00000	1488	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.46700	9.35200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		204.00000	170	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		476.00000	531	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.10700	8.97100		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1728.00000	1682	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1845.00000	1871	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.25800	8.18500		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		402.00000	306	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2725.00000	3012	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		164.00000	116	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3851.00000	4186	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		61.00000	40	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5135.00000	5497	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.12300	8.05700		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3149.00000	2900	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		891.00000	983	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.00700	7.94300		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2339.00000	2159	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2052.00000	2194	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.10500	8.03800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		360.00000	271	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4025.00000	4382	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.99500	7.93500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3066.00000	2788	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1012.00000	1130	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.90000	7.84200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1521.00000	1345	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2123.00000	2325	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.10100	8.03500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		744.00000	608	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4664.00000	4998	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.00100	7.94100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3264.00000	2966	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1099.00000	1226	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			7.91600	7.85800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1386.00000	1205	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2151.00000	2378	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.29800	8.21100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		312.00000	224	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2426.00000	2731	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.15400	8.07400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1735.00000	1519	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		960.00000	1097	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.02600	7.94700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1790.00000	1607	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1563.00000	1718	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.08600	8.02000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		336.00000	248	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4230.00000	4622	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.99500	7.93500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3363.00000	3057	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1109.00000	1238	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.91700	7.85900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2179.00000	1925	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1167.00000	1331	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.63300	7.58300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		329.00000	251	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6574.00000	7000	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.56500	7.52000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4245.00000	3932	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1944.00000	2090	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.50600	7.46400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3332.00000	2993	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		462.00000	555	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.95500	262.36200		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.44700	268.92300		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			276.61000	276.53200		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			284.05800	283.79900		0.00	0.00	400.00
Total for Derivatives:							61.00	87,124.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

61.00

87,124.00