

Daily MTM Report

Daily summary for 22/11/2007

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			9.27000	9.25000			0.00	0.00
R157 On 15/09/2015 Bond			8.39000	8.35000			0.00	0.00
R186 On 21/12/2026 Bond			8.09000	8.04000			0.00	0.00
R196 On 28/02/2009 Bond			10.08000	10.06000			0.00	0.00
R201 On 21/12/2014 Bond			8.47000	8.43000			0.00	0.00
R203 On 15/09/2017 Bond			8.30500	8.26000			0.00	0.00
R204 On 21/12/2018 Bond			8.29500	8.25500			0.00	0.00
R206 On 15/01/2014 Bond			8.52500	8.48500			0.00	0.00
R207 On 15/01/2020 Bond			8.26000	8.22000			0.00	0.00
R209 On 31/03/2036 Bond			7.79500	7.73500			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			6.81440	6.82490		0.00	37.00	24,467.00
\$ / R On 17/03/2008 Currency Future			6.92480	6.93620		0.00	100.00	20,937.00
\$ / R On 13/06/2008 Currency Future			7.04360	7.05280		0.00	20.00	6,403.00
£ / R On 14/12/2007 Currency Future			14.05810	14.04680		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.23770	14.22710		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.43330	14.41780		0.00	0.00	38.00
€ / R On 14/12/2007 Currency Future			10.11680	10.13100		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.28830	10.30410		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.46160	10.47510		0.00	0.00	72.00
ALBI On 07/02/2008 Index Future			262.34400	262.88000		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		90604.00000	85578	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1804.00000	2138	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.18900	269.77000		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		64453.00000	60300	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		16753.00000	18410	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.15300	277.76500		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		135278.00000	129925	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7628.00000	8395	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.65200	285.28300		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		206743.00000	200823	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3913.00000	4303	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.69900	112.85100		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.54200	115.69700		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.26900	120.43800		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.99300	122.15600		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			263.57000	264.13050		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		14948.00000	12545	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		23643.00000	26845	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.67600	271.25250		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		83064.00000	78444	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		10539.00000	11684	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			277.98500	278.57600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		72927.00000	68994	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		27167.00000	29144	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			285.30400	285.90950		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		133709.00000	128761	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		14614.00000	15721	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.63800	299.35600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.43000	10.39900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.27200	9.24000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.37600	8.34500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.40000	9.37300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.03600	9.00500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.94900	8.91600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.85400	8.81900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.97500	10.96700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.99000	11.00200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14047.00000	13972	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5553.00000	5509	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.00800	11.02700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14343.00000	14277	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12337.00000	12319	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.86900	10.87400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17589.00000	17551	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16075.00000	16048	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.65900	10.65000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20039.00000	20022	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19068.00000	19029	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.39100	10.37100		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22392.00000	22391	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21490.00000	21441	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.07900	10.05200		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.79500	9.78100		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		25818.00000	25813	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26351.00000	26312	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.68800	9.59200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.46300	10.44800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		27194.00000	27389	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		1484.00000	1420	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.28500	10.25500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16586.00000	16853	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		10441.00000	10170	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.07200	10.02400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.52700	9.51000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22339.00000	22828	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		2426.00000	2262	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.38500	9.36800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11586.00000	11849	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15284.00000	14877	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.22000	9.19900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.80400	8.77000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		3674.00000	4228	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		18592.00000	16928	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.70300	8.66700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		5664.00000	6291	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		26021.00000	24274	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.58800	8.54900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.95600	9.95700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.28300	10.29000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.69200	10.70000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.50300	10.50400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.76600	10.76300		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.98500	10.97700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.73900	10.73200		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.90000	10.89200		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.05100	11.04200		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			256.69100	257.45800		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			263.16600	263.95300		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			271.06300	271.97100		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			277.85800	278.68700		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			9.13200	9.11200		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		47.00000	42	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2097.00000	2139	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		15.00000	13	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2668.00000	2713	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		4.00000	4	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3266.00000	3312	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.89600	8.87600		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		921.00000	894	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		653.00000	669	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.67100	8.65100		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		713.00000	694	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1007.00000	1027	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.29300	8.25300		6.35	0.00	9,198.00
R157 On 07/02/2008 Bond Future	7.75	Call		395.00000	341	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3764.00000	3973	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		150.00000	125	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5237.00000	5474	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		45.00000	36	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6878.00000	7132	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.16300	8.12300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3659.00000	3481	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1251.00000	1331	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4805.00000	4604	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		832.00000	890	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.04900	8.00900		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2740.00000	2609	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2797.00000	2917	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.01400	7.97400		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1489.00000	1319	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4087.00000	4373	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		671.00000	575	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6266.00000	6626	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		240.00000	198	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8939.00000	9352	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.93300	7.89300		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4433.00000	4167	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3215.00000	3406	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.86400	7.82400		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4503.00000	4272	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5358.00000	5584	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			9.86900	9.84800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		30.00000	27	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1105.00000	1123	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		14.00000	13	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1337.00000	1356	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		6.00000	6	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1578.00000	1597	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.51000	9.44100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		175.00000	157	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		516.00000	551	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.08000	8.96300		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1713.00000	1679	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1826.00000	1854	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.36800	8.32800		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		234.00000	199	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3306.00000	3479	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		82.00000	67	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4519.00000	4712	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		26.00000	21	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5850.00000	6053	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.23300	8.19300		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2653.00000	2518	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1095.00000	1164	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.11700	8.07700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1977.00000	1878	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2363.00000	2464	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.22500	8.17500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		202.00000	163	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4775.00000	5064	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.11500	8.06500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2488.00000	2287	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1288.00000	1414	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.02000	7.97000		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1156.00000	1034	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2590.00000	2790	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.22100	8.18100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		480.00000	424	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5436.00000	5661	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.12100	8.08100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2602.00000	2430	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1426.00000	1534	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			8.03600	7.99600		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		989.00000	892	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2720.00000	2900	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.41800	8.36800		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		169.00000	138	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2990.00000	3183	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.27400	8.22400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1345.00000	1230	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1231.00000	1335	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.14600	8.09600		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1456.00000	1356	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1866.00000	1977	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.19600	8.14600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		187.00000	148	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4993.00000	5313	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.10500	8.05500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2771.00000	2548	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1384.00000	1519	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.02700	7.97700		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1684.00000	1500	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1520.00000	1692	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.73300	7.67300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		201.00000	149	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7350.00000	7891	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.66500	7.60500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3670.00000	3314	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2232.00000	2475	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.60600	7.54600		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2689.00000	2268	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		658.00000	843	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.34500	260.90500		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			266.91300	267.48600		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			275.14400	275.70900		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			281.81400	282.41700		0.00	0.00	400.00
Total for Derivatives:							157.00	86,962.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

157.00

86,962.00