

Daily MTM Report

Daily summary for 23/11/2007

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			9.28500	9.27000			0.00	0.00
R157 On 15/09/2015 Bond			8.40000	8.39000			0.00	0.00
R186 On 21/12/2026 Bond			8.10000	8.09000			0.00	0.00
R196 On 28/02/2009 Bond			10.09500	10.08000			0.00	0.00
R201 On 21/12/2014 Bond			8.48000	8.47000			0.00	0.00
R203 On 15/09/2017 Bond			8.32000	8.30500			0.00	0.00
R204 On 21/12/2018 Bond			8.31000	8.29500			0.00	0.00
R206 On 15/01/2014 Bond			8.53500	8.52500			0.00	0.00
R207 On 15/01/2020 Bond			8.27500	8.26000			0.00	0.00
R209 On 31/03/2036 Bond			7.80000	7.79500			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			6.86900	6.81440		0.00	142.00	24,435.00
\$ / R On 17/03/2008 Currency Future			6.97940	6.92480		0.00	2,010.00	22,937.00
\$ / R On 13/06/2008 Currency Future			7.09840	7.04360		0.00	0.00	6,403.00
£ / R On 14/12/2007 Currency Future			14.09690	14.05810		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.27600	14.23770		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.46900	14.43330		0.00	0.00	38.00
€ / R On 14/12/2007 Currency Future			10.16850	10.11680		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.33970	10.28830		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.51330	10.46160		0.00	0.00	72.00
ALBI On 07/02/2008 Index Future			262.19600	262.34400		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		85578.00000	84157	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2138.00000	2197	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.98900	269.18900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		60300.00000	58835	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		18410.00000	18945	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.94100	277.15300		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		129925.00000	128053	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		8395.00000	8643	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.42600	284.65200		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		200823.00000	198694	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4303.00000	4434	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.60800	112.69900		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.44900	115.54200		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.19600	120.26900		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.89500	121.99300		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			263.46900	263.57000		3.89	2.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		12545.00000	12044	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		26845.00000	27354	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.57250	270.67600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		78444.00000	77557	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		11684.00000	11832	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			277.87950	277.98500		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		68994.00000	68234	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		29144.00000	29439	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			285.19700	285.30400		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		128761.00000	127848	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		15721.00000	15878	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.75200	299.63800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.44000	10.43000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.27900	9.27200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.38000	8.37600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.40900	9.40000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.04300	9.03600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.95600	8.94900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.86100	8.85400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.97500	10.97500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.98900	10.99000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13972.00000	13914	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5509.00000	5455	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.99900	11.00800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14277.00000	14224	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12319.00000	12290	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.85500	10.86900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17551.00000	17501	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16048.00000	16033	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.68500	10.65900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20022.00000	20026	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19029.00000	18969	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.38100	10.39100		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22391.00000	22354	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21441.00000	21428	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.11100	10.07900		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.80500	9.79500		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		25813.00000	25804	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26312.00000	26279	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.72700	9.68800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.47100	10.46300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		27389.00000	27487	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		1420.00000	1371	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.29700	10.28500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16853.00000	16936	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		10170.00000	10038	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.08900	10.07200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.53500	9.52700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22828.00000	23041	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		2262.00000	2167	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.39400	9.38500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11849.00000	11971	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14877.00000	14645	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.23000	9.22000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.81000	8.80400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		4228.00000	4290	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16928.00000	16597	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.70900	8.70300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		6291.00000	6371	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		24274.00000	23956	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.59500	8.58800		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.95300	9.95600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.27000	10.28300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.67000	10.69200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.49100	10.50300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.75600	10.76600		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.97700	10.98500		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.73600	10.73900		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.89800	10.90000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.04900	11.05100		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			256.44500	256.69100		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			262.91300	263.16600		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.75700	271.06300		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			277.59300	277.85800		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			9.14200	9.13200		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		42.00000	39	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2139.00000	2160	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		13.00000	12	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2713.00000	2736	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		4.00000	3	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3312.00000	3336	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.90600	8.89600		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		894.00000	880	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		669.00000	677	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.68100	8.67100		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		694.00000	684	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1027.00000	1036	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.30300	8.29300		6.35	0.00	9,198.00
R157 On 07/02/2008 Bond Future	7.75	Call		341.00000	323	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3973.00000	4021	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		125.00000	116	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5474.00000	5532	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		36.00000	32	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7132.00000	7195	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.17300	8.16300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3481.00000	3433	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1331.00000	1347	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4604.00000	4550	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		890.00000	900	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.05900	8.04900		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2609.00000	2572	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2917.00000	2944	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.02400	8.01400		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1319.00000	1268	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4373.00000	4435	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		575.00000	545	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6626.00000	6709	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		198.00000	184	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9352.00000	9452	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.94300	7.93300		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4167.00000	4093	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3406.00000	3447	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.87400	7.86400		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4272.00000	4208	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5584.00000	5635	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			9.89900	9.86900		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		27.00000	24	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1123.00000	1150	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		13.00000	11	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1356.00000	1384	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		6.00000	5	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1597.00000	1626	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.49900	9.51000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		157.00000	159	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		551.00000	545	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.02500	9.08000		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1679.00000	1690	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1854.00000	1836	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.37800	8.36800		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		199.00000	188	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3479.00000	3520	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		67.00000	63	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4712.00000	4759	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		21.00000	19	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6053.00000	6103	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.24300	8.23300		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2518.00000	2480	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1164.00000	1178	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.12700	8.11700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1878.00000	1851	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2464.00000	2486	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.23500	8.22500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		163.00000	153	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5064.00000	5119	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.12500	8.11500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2287.00000	2244	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1414.00000	1436	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.03000	8.02000		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1034.00000	1009	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2790.00000	2828	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.23100	8.22100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		424.00000	405	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5661.00000	5712	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.13100	8.12100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2430.00000	2384	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1534.00000	1557	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			8.04600	8.03600		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		892.00000	866	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2900.00000	2944	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.42800	8.41800		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		138.00000	130	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3183.00000	3219	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.28400	8.27400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1230.00000	1205	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1335.00000	1353	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.15600	8.14600		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1356.00000	1334	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1977.00000	1998	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.18600	8.19600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		148.00000	150	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5313.00000	5244	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.09500	8.10500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2548.00000	2585	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1519.00000	1484	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.01700	8.02700		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1500.00000	1532	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1692.00000	1653	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.72300	7.73300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		149.00000	152	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7891.00000	7795	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.65500	7.66500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3314.00000	3361	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2475.00000	2423	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.59600	7.60600		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2268.00000	2332	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		843.00000	807	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.24100	260.34500		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			266.80500	266.91300		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.94800	275.14400		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			281.70300	281.81400		0.00	0.00	400.00

Total for Derivatives:

2,154.00

88,932.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

2,154.00

88,932.00