

# Daily MTM Report

Daily summary for 26/11/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			9.29000	9.28500			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.40000			0.00	0.00
R186 On 21/12/2026 Bond			8.11500	8.10000			0.00	0.00
R196 On 28/02/2009 Bond			10.10000	10.09500			0.00	0.00
R201 On 21/12/2014 Bond			8.50000	8.48000			0.00	0.00
R203 On 15/09/2017 Bond			8.33000	8.32000			0.00	0.00
R204 On 21/12/2018 Bond			8.32500	8.31000			0.00	0.00
R206 On 15/01/2014 Bond			8.55500	8.53500			0.00	0.00
R207 On 15/01/2020 Bond			8.28500	8.27500			0.00	0.00
R209 On 31/03/2036 Bond			7.81500	7.80000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2007 Currency Future			6.85880	6.86900		0.00	16.00	24,435.00
\$ / R On 17/03/2008 Currency Future			6.96900	6.97940		0.00	392.00	23,117.00
\$ / R On 13/06/2008 Currency Future			7.08780	7.09840		0.00	40.00	6,443.00
£ / R On 14/12/2007 Currency Future			14.16800	14.09690		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.34770	14.27600		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.54350	14.46900		0.00	4.00	42.00
€ / R On 14/12/2007 Currency Future			10.18520	10.16850		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.35810	10.33970		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.53220	10.51330		0.00	0.00	72.00
ALBI On 07/02/2008 Index Future			262.07100	262.19600		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		84157.00000	82830	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2197.00000	2120	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.94100	268.98900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		58835.00000	58209	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		18945.00000	18799	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.90700	276.94100		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		128053.00000	127609	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		8643.00000	8539	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.40800	284.42600		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		198694.00000	198446	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4434.00000	4366	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.60000	112.60800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.44000	115.44900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.20600	120.19600		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.88700	121.89500		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			263.39900	263.46900		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		12044.00000	11432	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		27354.00000	27442	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.50050	270.57250		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		77557.00000	76747	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		11832.00000	11742	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			277.80600	277.87950		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		68234.00000	67510	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		29439.00000	29450	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			285.12300	285.19700		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		127848.00000	127087	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		15878.00000	15857	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.59400	299.75200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.45300	10.44000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.31100	9.27900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.42100	8.38000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.43400	9.40900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.08000	9.04300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.99100	8.95600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.89800	8.86100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.05000	10.97500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.00200	10.98900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13914.00000	13760	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5455.00000	5278	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.01700	10.99900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14224.00000	14125	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12290.00000	12143	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.88300	10.85500		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17501.00000	17438	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16033.00000	15902	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.66700	10.68500		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20026.00000	19920	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18969.00000	18907	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.41800	10.38100		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22354.00000	22324	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21428.00000	21308	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.12100	10.11100		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.81300	9.80500		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		25804.00000	25751	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26279.00000	26206	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.73300	9.72700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.48400	10.47100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		27487.00000	27596	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		1371.00000	1253	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.30900	10.29700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16936.00000	16940	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		10038.00000	9827	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.09800	10.08900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.55100	9.53500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23041.00000	23436	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		2167.00000	1945	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.41200	9.39400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11971.00000	12176	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14645.00000	14143	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.24900	9.23000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.84700	8.81000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		4290.00000	4871	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16597.00000	14771	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.74800	8.70900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		6371.00000	7046	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		23956.00000	22068	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.63400	8.59500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.95100	9.95300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.27000	10.27000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.69800	10.67000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.51600	10.49100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.78000	10.75600		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.99000	10.97700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.73500	10.73600		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.89200	10.89800		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.04500	11.04900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			256.17800	256.44500		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			262.64000	262.91300		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.66300	270.75700		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			277.30700	277.59300		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			9.15900	9.14200		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		39.00000	34	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2160.00000	2194	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		12.00000	9	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2736.00000	2774	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3.00000	3	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3336.00000	3375	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.91500	8.90600		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		880.00000	862	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		677.00000	679	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.67800	8.68100		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		684.00000	682	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1036.00000	1028	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.32700	8.30300		6.35	210.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		323.00000	281	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4021.00000	4135	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		116.00000	96	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5532.00000	5669	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		32.00000	25	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7195.00000	7345	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.19100	8.17300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3433.00000	3338	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1347.00000	1368	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4550.00000	4447	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		900.00000	913	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.07000	8.05900		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2572.00000	2523	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2944.00000	2964	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.05100	8.02400		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1268.00000	1129	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4435.00000	4602	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		545.00000	466	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6709.00000	6936	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		184.00000	149	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9452.00000	9722	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.97000	7.94300		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4093.00000	3894	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3447.00000	3554	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.90100	7.87400		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4208.00000	4036	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5635.00000	5771	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			9.89400	9.89900		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		24.00000	23	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1150.00000	1143	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		11.00000	10	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1384.00000	1378	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		5.00000	4	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1626.00000	1620	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.49000	9.49900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		159.00000	158	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		545.00000	537	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.01300	9.02500		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1690.00000	1683	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1836.00000	1822	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.41000	8.37800		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		188.00000	156	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3520.00000	3654	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		63.00000	49	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4759.00000	4912	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		19.00000	14	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6103.00000	6264	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.27900	8.24300		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2480.00000	2351	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1178.00000	1233	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.16500	8.12700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1851.00000	1752	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2486.00000	2577	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.25600	8.23500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		153.00000	129	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5119.00000	5233	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.14900	8.12500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2244.00000	2138	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1436.00000	1485	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.05500	8.03000		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1009.00000	944	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2828.00000	2925	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.26100	8.23100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		405.00000	350	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5712.00000	5867	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.16300	8.13100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2384.00000	2239	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1557.00000	1636	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			8.08000	8.04600		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		866.00000	784	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2944.00000	3097	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.46300	8.42800		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		130.00000	105	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3219.00000	3351	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.32500	8.28400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1205.00000	1108	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1353.00000	1435	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.20200	8.15600		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1334.00000	1240	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1998.00000	2098	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.21400	8.18600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		150.00000	122	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5244.00000	5417	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.12400	8.09500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2585.00000	2444	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1484.00000	1551	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.04600	8.01700		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1532.00000	1423	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1653.00000	1750	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.75900	7.72300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		152.00000	117	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7795.00000	8114	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.69100	7.65500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3361.00000	3135	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2423.00000	2554	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.63200	7.59600		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2332.00000	2089	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		807.00000	924	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.16600	260.24100		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			266.72800	266.80500		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.92200	274.94800		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			281.62400	281.70300		0.00	0.00	400.00
<b>Total for Derivatives:</b>							<b>662.00</b>	<b>89,096.00</b>

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

---

**Grand Total:**

**662.00**

**89,096.00**