

# Daily MTM Report

Daily summary for 27/11/2007

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			9.40000	9.29000			0.00	0.00
R157 On 15/09/2015 Bond			8.50500	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			8.15500	8.11500			0.00	0.00
R196 On 28/02/2009 Bond			10.20500	10.10000			0.00	0.00
R201 On 21/12/2014 Bond			8.57500	8.50000			0.00	0.00
R203 On 15/09/2017 Bond			8.40000	8.33000			0.00	0.00
R204 On 21/12/2018 Bond			8.39500	8.32500			0.00	0.00
R206 On 15/01/2014 Bond			8.63500	8.55500			0.00	0.00
R207 On 15/01/2020 Bond			8.35000	8.28500			0.00	0.00
R209 On 31/03/2036 Bond			7.83500	7.81500			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			7.07950	6.85880		0.00	509.00	24,650.00
\$ / R On 17/03/2008 Currency Future			7.19430	6.96900		0.00	692.00	23,530.00
\$ / R On 13/06/2008 Currency Future			7.31850	7.08780		0.00	70.00	6,443.00
£ / R On 14/12/2007 Currency Future			14.64400	14.16800		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.83220	14.34770		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			15.03360	14.54350		0.00	0.00	42.00
€ / R On 14/12/2007 Currency Future			10.53240	10.18520		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.71260	10.35810		0.00	1.00	752.00
€ / R On 13/06/2008 Currency Future			10.89340	10.53220		0.00	36.00	90.00
ALBI On 07/02/2008 Index Future			261.21000	262.07100		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		82830.00000	74931	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2120.00000	2831	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.01200	268.94100		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		58209.00000	51974	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		18799.00000	21854	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			275.95400	276.90700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		127609.00000	119465	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		8539.00000	9925	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			283.43700	284.40800		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		198446.00000	189433	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4366.00000	5063	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.24200	112.60000		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.07300	115.44000		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.80900	120.20600		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.50000	121.88700		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			262.50900	263.39900		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		11432.00000	8375	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		27442.00000	33285	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.58600	270.50050		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		76747.00000	69712	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		11742.00000	13852	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			276.86800	277.80600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		67510.00000	61589	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		29450.00000	32909	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			284.16150	285.12300		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		127087.00000	119431	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		15857.00000	17816	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.09000	299.59400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.48100	10.45300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.40300	9.31100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.50500	8.42100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.52800	9.43400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.17500	9.08000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.08100	8.99100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.98400	8.89800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.06700	11.05000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.00100	11.00200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13760.00000	13701	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5278.00000	5223	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.02100	11.01700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14125.00000	14089	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12143.00000	12096	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.89400	10.88300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17438.00000	17419	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15902.00000	15856	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.70500	10.66700		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19920.00000	19938	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18907.00000	18833	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.43900	10.41800		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22324.00000	22324	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21308.00000	21258	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.12000	10.12100		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.85700	9.81300		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		25751.00000	25782	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26206.00000	26130	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.78000	9.73300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.50400	10.48400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		27596.00000	27873	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		1253.00000	1184	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.34000	10.30900		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16940.00000	17223	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		9827.00000	9555	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.13800	10.09800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.65900	9.55100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		23436.00000	26968	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		1945.00000	1305	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.52800	9.41200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		12176.00000	14392	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14143.00000	11818	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.37200	9.24900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.94500	8.84700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		4871.00000	7214	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		14771.00000	10761	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.84900	8.74800		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		7046.00000	9360	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		22068.00000	17764	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.73700	8.63400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.95100	9.95100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.26500	10.27000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.69600	10.69800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.51800	10.51600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.78400	10.78000		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.99500	10.99000		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.73700	10.73500		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.89300	10.89200		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.04600	11.04500		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			255.48400	256.17800		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			261.92800	262.64000		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			269.75600	270.66300		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			276.55700	277.30700		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			9.26900	9.15900		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		34.00000	20	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2194.00000	2438	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		9.00000	5	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2774.00000	3027	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		3.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3375.00000	3631	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.02500	8.91500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		862.00000	737	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		679.00000	791	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.78800	8.67800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		682.00000	591	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1028.00000	1150	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.40700	8.32700		6.35	170.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		281.00000	205	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4135.00000	4583	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		96.00000	65	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5669.00000	6161	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		25.00000	16	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7345.00000	7858	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.27100	8.19100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3338.00000	3008	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1368.00000	1552	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4447.00000	4067	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		913.00000	1047	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.15000	8.07000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2523.00000	2282	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2964.00000	3224	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.09100	8.05100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1129.00000	987	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4602.00000	4911	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		466.00000	392	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6936.00000	7313	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		149.00000	120	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9722.00000	10144	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.01000	7.97000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3894.00000	3647	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3554.00000	3760	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.94100	7.90100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4036.00000	3821	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5771.00000	6008	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			10.02100	9.89400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		23.00000	15	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1143.00000	1259	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		10.00000	6	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1378.00000	1497	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		4.00000	3	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1620.00000	1742	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.63900	9.49000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		158.00000	124	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		537.00000	618	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.17900	9.01300		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1683.00000	1636	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1822.00000	1864	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.48000	8.41000		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		156.00000	116	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3654.00000	3976	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		49.00000	34	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4912.00000	5259	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		14.00000	9	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6264.00000	6621	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.34900	8.27900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2351.00000	2134	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1233.00000	1372	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.23500	8.16500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1752.00000	1596	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2577.00000	2769	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.32600	8.25600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		129.00000	93	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5233.00000	5653	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.21900	8.14900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2138.00000	1885	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1485.00000	1685	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.12500	8.05500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		944.00000	800	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2925.00000	3228	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.32100	8.26100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		350.00000	287	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5867.00000	6223	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.22300	8.16300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2239.00000	2007	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1636.00000	1821	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			8.14000	8.08000		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		784.00000	664	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3097.00000	3391	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.54300	8.46300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		105.00000	73	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3351.00000	3675	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.40500	8.32500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1108.00000	949	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1435.00000	1625	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.28200	8.20200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1240.00000	1098	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2098.00000	2295	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.28400	8.21400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		122.00000	86	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5417.00000	5879	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.19400	8.12400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2444.00000	2158	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1551.00000	1763	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.11600	8.04600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1423.00000	1197	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1750.00000	2019	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.77900	7.75900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		117.00000	102	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8114.00000	8294	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.71100	7.69100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3135.00000	3018	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2554.00000	2635	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.65200	7.63200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2089.00000	1962	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		924.00000	996	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			259.29300	260.16600		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			265.83300	266.72800		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			273.97200	274.92200		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.68000	281.62400		0.00	0.00	400.00

**Total for Derivatives:**

**1,478.00**

**89,743.00**

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

---

**Grand Total:**

**1,478.00**

**89,743.00**