

# Daily MTM Report

Daily summary for 11/12/2007

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			9.24500	9.24500			0.00	0.00
R157 On 15/09/2015 Bond			8.35500	8.35500			0.00	0.00
R186 On 21/12/2026 Bond			7.97000	7.97000			0.00	0.00
R196 On 28/02/2009 Bond			10.12000	10.12000			0.00	0.00
R201 On 21/12/2014 Bond			8.41500	8.41500			0.00	0.00
R203 On 15/09/2017 Bond			8.22000	8.22000			0.00	0.00
R204 On 21/12/2018 Bond			8.21500	8.21500			0.00	0.00
R206 On 15/01/2014 Bond			8.49000	8.49000			0.00	0.00
R207 On 15/01/2020 Bond			8.16500	8.16500			0.00	0.00
R209 On 31/03/2036 Bond			7.63500	7.69500			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			6.69990	6.67660		0.00	2,118.00	25,008.00
\$ / R On 17/03/2008 Currency Future			6.81040	6.78530		0.00	132.00	38,428.00
\$ / R On 13/06/2008 Currency Future			6.92900	6.90260		0.00	3,470.00	13,238.00
£ / R On 14/12/2007 Currency Future			13.70780	13.65660		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.88690	13.83610		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.07920	14.02780		0.00	1,000.00	1,143.00
€ / R On 14/12/2007 Currency Future			9.85270	9.83410		0.00	0.00	2.00
€ / R On 17/03/2008 Currency Future			10.01990	10.00190		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.18980	10.17190		0.00	2,000.00	1,231.00
ALBI On 07/02/2008 Index Future			263.26500	263.21400		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		92935.00000	93390	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		795.00000	740	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.47200	269.55300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		61059.00000	60383	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		15529.00000	15663	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.57300	277.65700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		133436.00000	132651	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		6866.00000	6921	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.17900	285.26500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		206112.00000	205279	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3462.00000	3489	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.87700	112.89600		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.83900	115.86000		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.35200	120.38900		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.56400	122.58500		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			264.46800	264.43500		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		13845.00000	13854	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		19495.00000	19174	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.88500	271.85200		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		86467.00000	86665	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		7947.00000	7815	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			279.54050	279.50600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		77657.00000	77814	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		22597.00000	22409	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			287.16450	287.12700		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		142813.00000	143080	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		11543.00000	11435	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.95200	300.04200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.39800	10.39500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.33200	9.33000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.43400	8.43300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.43700	9.43500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.12500	9.12400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.03100	9.03000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93200	8.93100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.22500	11.21700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.25300	11.25300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13369.00000	13311	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4233.00000	4170	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.23300	11.23300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13818.00000	13775	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11288.00000	11245	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.01800	11.01900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17142.00000	17108	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15276.00000	15244	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.69300	10.67800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19537.00000	19526	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18497.00000	18450	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.39400	10.39800		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21948.00000	21918	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20981.00000	20960	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.04600	10.03900		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.75200	9.75000		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		25381.00000	25362	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25990.00000	25966	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.43800	9.43000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.51500	10.51200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		27608.00000	27634	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		809.00000	777	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.26400	10.25900		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15833.00000	15842	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		9634.00000	9553	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.97100	9.96600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.50600	9.50400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		21373.00000	21396	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		1694.00000	1641	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.36000	9.35800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		10607.00000	10599	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14714.00000	14627	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.19000	9.18800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.89200	8.89100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5010.00000	4969	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		12059.00000	11953	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.78500	8.78400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		7265.00000	7246	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		19958.00000	19874	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.66200	8.66000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.27200	10.27600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.68400	10.69100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.08300	11.09100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.79500	10.79900		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.04200	11.04600		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.23600	11.23900		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.97500	10.97700		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.14700	11.14900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			258.12900	257.97400		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			264.90300	264.74600		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			272.02300	272.10500		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			280.28100	280.11200		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.15200	9.13200		2.85	0.00	8,404.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future	8.25	Call		22.00000	19	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2119.00000	2163	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		5.00000	4	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2706.00000	2752	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3310.00000	3357	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.90500	8.88500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		863.00000	837	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		615.00000	632	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.62800	8.60800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		720.00000	700	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		930.00000	949	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.27900	8.27900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		242.00000	236	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3782.00000	3776	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		73.00000	70	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5330.00000	5327	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		16.00000	15	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7020.00000	7019	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.14300	8.14300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3449.00000	3442	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1170.00000	1163	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4599.00000	4593	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		755.00000	749	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.00500	8.00500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2650.00000	2644	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2681.00000	2676	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.89900	7.91900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1404.00000	1473	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3371.00000	3210	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		569.00000	601	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5533.00000	5335	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		172.00000	183	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8241.00000	8021	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.81600	7.83600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4589.00000	4717	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2715.00000	2610	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.73500	7.75500		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4721.00000	4832	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		4779.00000	4658	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			9.90500	9.90600		1.60	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	8.75	Call		13.00000	13	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1145.00000	1144	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		5.00000	5	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1385.00000	1383	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2.00000	2	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1630.00000	1628	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.57900	9.57400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		127.00000	125	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		570.00000	572	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.16100	9.15400		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1597.00000	1592	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1812.00000	1810	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.34200	8.34200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		141.00000	137	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3286.00000	3282	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		39.00000	37	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4548.00000	4547	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		9.00000	9	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5906.00000	5905	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.20900	8.20900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2501.00000	2495	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1024.00000	1019	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.07700	8.07700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1897.00000	1892	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2283.00000	2278	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.15400	8.16400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		125.00000	126	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4625.00000	4561	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.04500	8.05500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2423.00000	2458	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1158.00000	1128	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.93500	7.94500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1155.00000	1178	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2427.00000	2385	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.14900	8.15900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		341.00000	342	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5142.00000	5073	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.05000	8.06000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2579.00000	2617	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1255.00000	1223	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.95200	7.96200		0.00	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	7.75	Call		1014.00000	1037	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2508.00000	2461	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.40600	8.40600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		88.00000	85	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3079.00000	3076	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.26700	8.26700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1172.00000	1168	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1246.00000	1242	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.12400	8.12400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1340.00000	1337	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1869.00000	1865	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.11200	8.11200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		127.00000	123	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4689.00000	4685	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.02100	8.02100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2811.00000	2805	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1179.00000	1173	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.93000	7.93000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1807.00000	1804	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1306.00000	1303	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.59500	7.61500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		149.00000	160	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6718.00000	6527	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.52600	7.54600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3867.00000	3988	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1832.00000	1749	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.45700	7.47700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3176.00000	3338	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		440.00000	396	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.24600	261.21000		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.10200	268.06600		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			275.48900	275.57200		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.66600	283.62600		0.00	0.00	400.00

**Total for Derivatives:**

**8,720.00**

**112,806.00**

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**8,720.00**

**112,806.00**