

Daily MTM Report

Daily summary for 13/11/2007

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			9.06000	9.09500			0.00	0.00
R157 On 15/09/2015 Bond			8.22000	8.27500			0.00	0.00
R186 On 21/12/2026 Bond			7.97000	8.02500			0.00	0.00
R196 On 28/02/2009 Bond			9.80500	9.84000			0.00	0.00
R201 On 21/12/2014 Bond			8.31500	8.37500			0.00	0.00
R203 On 15/09/2017 Bond			8.14000	8.19500			0.00	0.00
R204 On 21/12/2018 Bond			8.13000	8.18500			0.00	0.00
R206 On 15/01/2014 Bond			8.35000	8.39500			0.00	0.00
R207 On 15/01/2020 Bond			8.11500	8.16500			0.00	0.00
R209 On 31/03/2036 Bond			7.65500	7.71500			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			6.77800	6.82770		0.00	293.00	24,488.00
\$ / R On 17/03/2008 Currency Future			6.88760	6.93770		0.00	51.00	21,032.00
\$ / R On 13/06/2008 Currency Future			7.00380	7.05550		0.00	0.00	4,553.00
£ / R On 14/12/2007 Currency Future			14.03400	14.08120		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.21240	14.26010		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.40260	14.45330		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.90680	9.94260		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.07310	10.10840		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.24180	10.27770		0.00	72.00	72.00
ALBI On 07/02/2008 Index Future			264.68100	263.97000		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		101250.00000	107969	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1550.00000	1159	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			265.27800	264.58800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		34234.00000	37605	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		38354.00000	34825	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			273.05900	272.35100		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		91801.00000	97076	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		18291.00000	16486	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			280.34300	279.61800		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		155801.00000	162078	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		9621.00000	8648	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.60800	113.40000		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.35900	116.14600		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.13300	120.90600		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.65600	122.43100		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			265.82900	265.16850		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		20938.00000	24411	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		19253.00000	16121	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.71300	272.03500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		90044.00000	95556	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9694.00000	8426	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			279.85600	279.15850		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		77552.00000	82260	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		25967.00000	23700	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			287.00100	286.28500		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		137248.00000	143103	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		14398.00000	13093	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.03800	298.45600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.23300	10.25700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.10100	9.13800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.27400	8.31700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.22700	9.25500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88600	8.94000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.82300	8.87200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.73800	8.78500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.82900	0.00000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.90600	10.91300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14401.00000	14333	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6111.00000	6068	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.91700	10.92400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14568.00000	14519	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12828.00000	12797	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.71800	10.71900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17689.00000	17656	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16550.00000	16519	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.48600	10.48300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20087.00000	20063	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19521.00000	19490	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.19800	10.18500		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22391.00000	22382	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21941.00000	21900	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.95600	9.95500		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.66600	9.66100		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			25864.00000	25849	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			26689.00000	26662	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.33400		9.42700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.30300		10.31300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			25482.00000	25300	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			2137.00000	2132	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.08600		10.10600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15477.00000	15247	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			12001.00000	12129	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.82400		9.85600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.31600		9.33700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			17680.00000	17061	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			4470.00000	4669	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.17300		9.19600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			9150.00000	8776	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			19641.00000	20177	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.00600		9.03200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.65700		8.71300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			3181.00000	2409	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			21885.00000	24801	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.55900		8.61600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			5085.00000	4204	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			28890.00000	31799	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.44600		8.50400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.97600		9.97900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.31500		10.32000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.68700		10.69100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.47100		10.47200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.70600		10.70400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.90000		10.89700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.67100		10.66800		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.81900		10.81500		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.95100		10.94600		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			260.09100		259.07800		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			266.39100		265.35300		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			250.98700		250.04700		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			280.80600		279.70900		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			8.89400	8.96800		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		94.00000	117	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1805.00000	1653	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		35.00000	46	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2350.00000	2185	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		13.00000	17	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2935.00000	2765	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.68300	8.79500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1042.00000	1190	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		599.00000	503	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.47200	8.62800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		748.00000	894	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		997.00000	839	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.10700	8.17500		6.35	101.00	9,198.00
R157 On 07/02/2008 Bond Future	7.75	Call		570.00000	680	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3424.00000	3083	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		244.00000	302	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4815.00000	4422	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		85.00000	109	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6403.00000	5976	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			7.99100	8.06700		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3962.00000	4306	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1191.00000	1040	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5133.00000	5517	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		797.00000	687	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			7.88500	7.96900		6.25	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		2917.00000	3198	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2721.00000	2469	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.89100	7.94700		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1738.00000	1979	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4027.00000	3623	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		838.00000	980	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6124.00000	5622	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		330.00000	398	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8719.00000	8143	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.80600	7.88000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4620.00000	5111	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3253.00000	2889	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.74000	7.81700		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4627.00000	5071	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5401.00000	4955	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			9.53100	9.57500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		71.00000	77	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		881.00000	844	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		39.00000	43	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1096.00000	1057	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		20.00000	22	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1325.00000	1285	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.24700	9.17400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		263.00000	238	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		398.00000	429	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.89000	8.72500		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1807.00000	1759	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1794.00000	1834	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.18500	8.26400		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		335.00000	419	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3072.00000	2741	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		133.00000	174	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4235.00000	3861	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		49.00000	66	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5538.00000	5140	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.05700	8.14600		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2856.00000	3163	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1056.00000	905	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			7.94300	8.04100		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2102.00000	2351	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2308.00000	2064	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.02800	8.10200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		312.00000	390	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4402.00000	3989	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.92500	8.00500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2782.00000	3125	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1189.00000	1006	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.83200	7.91800		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1319.00000	1561	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2416.00000	2098	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.03500	8.10800		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		662.00000	774	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5102.00000	4694	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.94100	8.02000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2920.00000	3280	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1314.00000	1115	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			7.85800	7.94300		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1153.00000	1396	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2514.00000	2161	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.21100	8.27400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		272.00000	326	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2670.00000	2439	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.07400	8.14900		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1558.00000	1746	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1115.00000	972	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.94700	8.03300		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1614.00000	1799	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1755.00000	1573	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.02500	8.07600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		294.00000	347	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4595.00000	4278	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.93500	8.01300		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3013.00000	3380	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1324.00000	1125	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.85900	7.94200		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1846.00000	2188	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1431.00000	1176	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.58300	7.65100		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		272.00000	349	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7201.00000	6594	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.52000	7.58900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3844.00000	4270	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2244.00000	1969	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.46400	7.53500		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2791.00000	3339	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		648.00000	469	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			262.61200	261.95000		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.97300	268.29400		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			276.72400	276.04700		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.52700	282.81000		0.00	0.00	400.00

Total for Derivatives:

517.00

82,690.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

517.00

82,690.00