

Daily MTM Report

Daily summary for 14/11/2007

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			9.07000	9.06000			0.00	0.00
R157 On 15/09/2015 Bond			8.22000	8.22000			0.00	0.00
R186 On 21/12/2026 Bond			7.96500	7.97000			0.00	0.00
R196 On 28/02/2009 Bond			9.83000	9.80500			0.00	0.00
R201 On 21/12/2014 Bond			8.31000	8.31500			0.00	0.00
R203 On 15/09/2017 Bond			8.13500	8.14000			0.00	0.00
R204 On 21/12/2018 Bond			8.13000	8.13000			0.00	0.00
R206 On 15/01/2014 Bond			8.34500	8.35000			0.00	0.00
R207 On 15/01/2020 Bond			8.10500	8.11500			0.00	0.00
R209 On 31/03/2036 Bond			7.65000	7.65500			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			6.67160	6.77800		0.00	287.00	24,727.00
\$ / R On 17/03/2008 Currency Future			6.77940	6.88760		0.00	5.00	21,037.00
\$ / R On 13/06/2008 Currency Future			6.89340	7.00380		0.00	0.00	4,553.00
£ / R On 14/12/2007 Currency Future			13.79780	14.03400		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.97790	14.21240		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.16940	14.40260		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.81500	9.90680		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			9.98120	10.07310		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.14870	10.24180		0.00	0.00	72.00
ALBI On 07/02/2008 Index Future			264.55100	264.68100		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		107969.00000	106691	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1159.00000	1181	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			265.12800	265.27800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		37605.00000	36726	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		34825.00000	35446	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			272.92500	273.05900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		97076.00000	95986	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		16486.00000	16736	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			280.24500	280.34300		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		162078.00000	161179	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		8648.00000	8729	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.53000	113.60800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.28000	116.35900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.06600	121.13300		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.57400	122.65600		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			265.68400	265.82900		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		24411.00000	23478	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16121.00000	16638	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.56600	272.71300		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		95556.00000	94265	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8426.00000	8605	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			279.70600	279.85600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		82260.00000	81139	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		23700.00000	24079	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.85100	287.00100		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		143103.00000	141807	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		13093.00000	13297	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.11200	299.03800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.24600	10.23300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.09600	9.10100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.27000	8.27400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.22600	9.22700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88800	8.88600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.81800	8.82300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.72900	8.73800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.82100	10.82900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.93400	10.90600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14333.00000	14324	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6068.00000	5989	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.94600	10.91700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14519.00000	14518	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12797.00000	12721	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.77600	10.71800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17656.00000	17694	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16519.00000	16417	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.50000	10.48600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20063.00000	20052	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19490.00000	19445	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.21000	10.19800		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22382.00000	22371	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21900.00000	21861	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.94900	9.95600		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.66300	9.66600		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			25849.00000	25825	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			26662.00000	26645	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.34300		9.33400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.32200		10.30300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			25300.00000	25532	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			2132.00000	2044	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.10100		10.08600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15247.00000	15350	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			12129.00000	11963	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.83600		9.82400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.32500		9.31600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			17061.00000	17255	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			4669.00000	4513	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.18200		9.17300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			8776.00000	8868	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			20177.00000	19913	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.01300		9.00600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.65800		8.65700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			2409.00000	2384	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			24801.00000	24703	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.55700		8.55900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			4204.00000	4148	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			31799.00000	31868	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.44200		8.44600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.97200		9.97600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.30300		10.31500		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.66900		10.68700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.46200		10.47100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.69800		10.70600		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.89400		10.90000		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.66800		10.67100		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.81700		10.81900		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.94900		10.95100		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			260.03300		260.09100		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			266.33200		266.39100		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			250.79200		250.98700		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			280.74900		280.80600		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			8.90400	8.89400		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		117.00000	111	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1653.00000	1671	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		46.00000	43	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2185.00000	2206	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		17.00000	16	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2765.00000	2787	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.69300	8.68300		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1190.00000	1174	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		503.00000	508	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.48200	8.47200		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		894.00000	882	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		839.00000	847	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.10700	8.10700		6.35	0.00	9,198.00
R157 On 07/02/2008 Bond Future	7.75	Call		680.00000	673	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3083.00000	3075	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		302.00000	296	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4422.00000	4417	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		109.00000	106	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5976.00000	5974	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			7.99100	7.99100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4306.00000	4300	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1040.00000	1034	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5517.00000	5512	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		687.00000	682	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			7.88500	7.88500		6.25	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		3198.00000	3193	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2469.00000	2464	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.87200	7.89100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1979.00000	2056	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3623.00000	3481	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		980.00000	1024	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5622.00000	5446	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		398.00000	419	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8143.00000	7944	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.79600	7.80600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5111.00000	5171	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2889.00000	2832	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.73000	7.74000		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		5071.00000	5123	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		4955.00000	4890	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			9.57000	9.53100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		77.00000	69	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		844.00000	874	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		43.00000	38	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1057.00000	1090	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		22.00000	19	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1285.00000	1320	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.29100	9.24700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		238.00000	223	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		429.00000	449	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.93600	8.89000		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1759.00000	1744	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1834.00000	1842	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.18500	8.18500		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		419.00000	413	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2741.00000	2736	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		174.00000	171	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3861.00000	3858	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		66.00000	64	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5140.00000	5138	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.05700	8.05700		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3163.00000	3158	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		905.00000	900	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			7.94300	7.94300		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2351.00000	2347	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2064.00000	2060	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.03800	8.02800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		390.00000	372	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3989.00000	4037	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.93500	7.92500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3125.00000	3076	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1006.00000	1022	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.84200	7.83200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1561.00000	1527	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2098.00000	2130	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.03500	8.03500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		774.00000	764	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4694.00000	4684	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.93500	7.94100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3280.00000	3304	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1115.00000	1096	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			7.84200	7.85800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1396.00000	1443	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2161.00000	2095	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.20100	8.21100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		326.00000	331	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2439.00000	2399	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.06400	8.07400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1746.00000	1769	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		972.00000	950	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.93700	7.94700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1799.00000	1819	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1573.00000	1549	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.01000	8.02500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		347.00000	360	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4278.00000	4181	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.92500	7.93500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3380.00000	3424	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1125.00000	1097	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.84900	7.85900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2188.00000	2229	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1176.00000	1145	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.57300	7.58300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		349.00000	356	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6594.00000	6500	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.51000	7.52000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4270.00000	4327	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1969.00000	1924	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.45400	7.46400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3339.00000	3418	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		469.00000	445	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			262.47100	262.61200		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.82900	268.97300		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			276.59700	276.72400		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.38200	283.52700		0.00	0.00	400.00
Total for Derivatives:							292.00	82,934.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

292.00

82,934.00