

Daily MTM Report

Daily summary for 15/11/2007

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			9.10000	9.07000			0.00	0.00
R157 On 15/09/2015 Bond			8.22000	8.22000			0.00	0.00
R186 On 21/12/2026 Bond			7.96000	7.96500			0.00	0.00
R196 On 28/02/2009 Bond			9.85500	9.83000			0.00	0.00
R201 On 21/12/2014 Bond			8.30500	8.31000			0.00	0.00
R203 On 15/09/2017 Bond			8.13500	8.13500			0.00	0.00
R204 On 21/12/2018 Bond			8.11500	8.13000			0.00	0.00
R206 On 15/01/2014 Bond			8.33500	8.34500			0.00	0.00
R207 On 15/01/2020 Bond			8.09000	8.10500			0.00	0.00
R209 On 31/03/2036 Bond			7.67000	7.65000			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			6.72340	6.67160		0.00	178.00	24,576.00
\$ / R On 17/03/2008 Currency Future			6.83220	6.77940		0.00	31.00	21,006.00
\$ / R On 13/06/2008 Currency Future			6.94750	6.89340		0.00	0.00	4,553.00
£ / R On 14/12/2007 Currency Future			13.76320	13.79780		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.94210	13.97790		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.13280	14.16940		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.84100	9.81500		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.00870	9.98120		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.17640	10.14870		0.00	0.00	72.00
ALBI On 07/02/2008 Index Future			264.29700	264.55100		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		106691.00000	104232	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1181.00000	1262	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			264.77800	265.12800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		36726.00000	34853	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		35446.00000	37073	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			272.58500	272.92500		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		95986.00000	93344	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		16736.00000	17494	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			279.91200	280.24500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		161179.00000	158230	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		8729.00000	9110	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.32800	113.53000		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.16200	116.28000		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.94200	121.06600		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.58700	122.57400		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			265.43100	265.68400		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		23478.00000	21974	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		16638.00000	17664	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.52500	272.56600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		94265.00000	93855	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8605.00000	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			279.81800	279.70600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		81139.00000	81838	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		24079.00000	23658	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.40100	286.85100		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		141807.00000	114295	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		13297.00000	20285	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.09900	299.11200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.27500	10.24600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.09600	9.09600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.26700	8.27000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.22700	9.22600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.87100	8.88800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.80100	8.81800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.71400	8.72900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.82900	10.82100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.96900	10.93400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14324.00000	14326	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5989.00000	5904	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.97600	10.94600		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14518.00000	14517	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12721.00000	12643	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.79900	10.77600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17694.00000	17691	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16417.00000	16358	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.51400	10.50000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20052.00000	20041	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19445.00000	19400	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.21600	10.21000		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22371.00000	22354	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21861.00000	21829	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.94800	9.94900		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.65800	9.66300		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		25825.00000	25798	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26645.00000	26631	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.40800	9.34300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.34300	10.32200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25532.00000	25805	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		2044.00000	1950	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.12600	10.10100		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15350.00000	15549	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		11963.00000	11716	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.86900	9.83600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.33500	9.32500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		17255.00000	17476	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4513.00000	4350	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.18500	9.18200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		8868.00000	8875	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19913.00000	19797	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.01200	9.01300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.64000	8.65800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2384.00000	2147	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		24703.00000	25645	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.53700	8.55700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		4148.00000	3853	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		31868.00000	32899	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.42000	8.44200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.97000	9.97200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.29900	10.30300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.66600	10.66900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.46000	10.46200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.69500	10.69800		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.89000	10.89400		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.66500	10.66800		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.81600	10.81700		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.95200	10.94900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			259.57100	260.03300		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			266.06300	266.33200		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			250.07000	250.79200		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			280.77800	280.74900		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			8.96400	8.90400		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		111.00000	90	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1671.00000	1792	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		43.00000	33	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2206.00000	2338	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		16.00000	12	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2787.00000	2925	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.75300	8.69300		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1174.00000	1090	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		508.00000	555	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.54200	8.48200		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		882.00000	822	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		847.00000	904	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.12700	8.10700		6.35	0.00	9,198.00
R157 On 07/02/2008 Bond Future	7.75	Call		673.00000	629	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3075.00000	3164	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		296.00000	272	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4417.00000	4525	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		106.00000	95	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5974.00000	6095	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.01100	7.99100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4300.00000	4201	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1034.00000	1065	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5512.00000	5403	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		682.00000	703	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			7.90500	7.88500		6.25	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		3193.00000	3118	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2464.00000	2516	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.89200	7.87200		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2056.00000	1943	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3481.00000	3599	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1024.00000	952	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5446.00000	5605	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		419.00000	381	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7944.00000	8138	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.81600	7.79600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5171.00000	5019	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2832.00000	2913	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.75000	7.73000		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		5123.00000	4992	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		4890.00000	4992	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			9.60300	9.57000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		69.00000	63	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		874.00000	900	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		38.00000	34	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1090.00000	1118	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		19.00000	17	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1320.00000	1350	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.29500	9.29100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		223.00000	221	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		449.00000	450	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.92600	8.93600		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1744.00000	1743	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1842.00000	1836	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.20500	8.18500		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		413.00000	384	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2736.00000	2812	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		171.00000	155	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3858.00000	3948	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		64.00000	57	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5138.00000	5237	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.07700	8.05700		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3158.00000	3082	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		900.00000	927	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			7.96300	7.94300		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2347.00000	2290	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2060.00000	2104	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.05800	8.03800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		372.00000	342	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4037.00000	4141	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.95500	7.93500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3076.00000	2982	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1022.00000	1060	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.86200	7.84200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1527.00000	1465	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2130.00000	2198	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.04500	8.03500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		764.00000	737	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4684.00000	4728	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.95100	7.93500		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3304.00000	3222	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1096.00000	1128	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			7.86800	7.84200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1443.00000	1359	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2095.00000	2194	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.22100	8.20100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		331.00000	307	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2399.00000	2466	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.08400	8.06400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1769.00000	1712	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		950.00000	982	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.95700	7.93700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1819.00000	1771	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1549.00000	1587	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.03000	8.01000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		360.00000	330	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4181.00000	4297	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.94500	7.92500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3424.00000	3320	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1097.00000	1138	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.86900	7.84900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2229.00000	2138	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1145.00000	1199	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.59300	7.57300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		356.00000	322	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6500.00000	6669	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.53000	7.51000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4327.00000	4188	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1924.00000	1990	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.47400	7.45400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3418.00000	3254	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		445.00000	487	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			262.21300	262.47100		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.77000	268.82900		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			276.30700	276.59700		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.63500	283.38200		0.00	0.00	400.00

Total for Derivatives:

209.00

82,752.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

209.00

82,752.00