

Daily MTM Report

Daily summary for 20/11/2007

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			9.21500	9.17000			0.00	0.00
R157 On 15/09/2015 Bond			8.32000	8.28000			0.00	0.00
R186 On 21/12/2026 Bond			8.02000	7.95500			0.00	0.00
R196 On 28/02/2009 Bond			10.01000	9.97000			0.00	0.00
R201 On 21/12/2014 Bond			8.40000	8.36000			0.00	0.00
R203 On 15/09/2017 Bond			8.23000	8.18500			0.00	0.00
R204 On 21/12/2018 Bond			8.21500	8.18000			0.00	0.00
R206 On 15/01/2014 Bond			8.45000	8.40500			0.00	0.00
R207 On 15/01/2020 Bond			8.20000	8.16000			0.00	0.00
R209 On 31/03/2036 Bond			7.71500	7.69000			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			6.74300		6.74250		0.00	25.00	24,629.00
\$ / R On 17/03/2008 Currency Future			6.85060		6.85020		0.00	18.00	21,039.00
\$ / R On 13/06/2008 Currency Future			6.96550		6.96450		0.00	0.00	6,358.00
£ / R On 14/12/2007 Currency Future			13.90150		13.83860		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.07620		14.01160		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.26770		14.19920		0.00	38.00	38.00
€ / R On 14/12/2007 Currency Future			9.97640		9.88960		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.14540		10.05760		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.31580		10.22460		0.00	0.00	72.00
ALBI On 07/02/2008 Index Future			263.34600		263.85500		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call			99874.00000	95019	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1324.00000	1559	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			270.28800		265.07700		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			35930.00000	68268	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			35160.00000	15388	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			278.27500		272.89900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			95449.00000	139793	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			16459.00000	7043	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.78300		280.24700		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			160999.00000	211461	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8529.00000	3631	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.05400		113.24200		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.85600		116.04800		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.63500		121.04500		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.26700		122.46800		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			264.64850		265.18800		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call			20214.00000	17413	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			18334.00000	20928	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.66200		272.21500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			91011.00000	86426	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			8861.00000	9806	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			278.93450	279.50200		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		79334.00000	75396	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		24314.00000	26051	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.21300	286.79400		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		141082.00000	136240	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		13142.00000	14110	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.37600	299.04800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.35900	10.29600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.17000	9.10000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.28100	8.25000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.29900	9.24000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.93500	8.87300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.85500	8.79400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.76100	8.70100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.92500	0.00000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.97500	10.96500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14105.00000	14062	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5691.00000	5630	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.99600	10.98400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14367.00000	14343	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		12472.00000	12416	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.83900	10.81700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17584.00000	17579	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16208.00000	16149	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.60300	10.53400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19955.00000	20010	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19265.00000	19153	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.30200	10.21800		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22258.00000	22334	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21728.00000	21599	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.01200	9.97300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.70200	9.68000		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		25741.00000	25746	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26520.00000	26471	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.56900	9.44500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.40500	10.35800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25902.00000	26567	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		1772.00000	1620	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.21000	10.14700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15593.00000	16174	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		11383.00000	10834	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.97700	9.89500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.43600	9.36000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		17976.00000	20129	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3879.00000	3082	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.29000	9.20900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		9075.00000	10302	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19045.00000	17070	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.11800	9.03300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.70000	8.63700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		1973.00000	2672	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		25656.00000	22190	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.59800	8.53200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		3678.00000	4566	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		33039.00000	29511	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.48000	8.41200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.95900	9.96100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.28500	10.28500		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.67900	10.66000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.48900	10.46100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.74900	10.69300		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.96900	10.88200		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.73100	10.65700		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.89200	10.80900		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.03900	10.95300		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			258.01300	258.73000		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			264.40800	265.14200		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			272.55700	250.46800		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			279.03700	279.81000		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			9.08200	9.03200		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		66.00000	54	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1927.00000	2033	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		22.00000	17	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2488.00000	2600	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		7.00000	5	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3081.00000	3197	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.84600	8.79600		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1025.00000	960	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		584.00000	627	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.62100	8.57100		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		789.00000	741	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		927.00000	977	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.22300	8.18300		6.35	0.00	9,198.00
R157 On 07/02/2008 Bond Future	7.75	Call		506.00000	441	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3413.00000	3612	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		205.00000	173	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4830.00000	5061	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		66.00000	53	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6438.00000	6689	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.09300	8.05300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3983.00000	3798	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1121.00000	1195	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5167.00000	4960	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		740.00000	793	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			7.97900	7.93900		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2981.00000	2842	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2595.00000	2710	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.95400	7.93400		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1688.00000	1587	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3828.00000	3956	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		790.00000	729	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5927.00000	6095	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		297.00000	268	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8538.00000	8738	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.87300	7.85300		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4721.00000	4576	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3042.00000	3128	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.80400	7.78400		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4752.00000	4627	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5146.00000	5251	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			9.79100	9.75300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		40.00000	36	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1023.00000	1056	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		20.00000	18	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1251.00000	1285	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		9.00000	8	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1488.00000	1524	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.38300	9.46700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		170.00000	191	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		531.00000	488	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.90900	9.10700		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1682.00000	1731	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1871.00000	1815	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.29800	8.25800		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		306.00000	264	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3012.00000	3179	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		116.00000	96	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4186.00000	4376	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		40.00000	32	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5497.00000	5698	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.16300	8.12300		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2900.00000	2758	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		983.00000	1046	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.04700	8.00700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2159.00000	2054	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2194.00000	2290	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.14500	8.10500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		271.00000	231	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4382.00000	4605	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.03500	7.99500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2788.00000	2615	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1130.00000	1219	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.95600	7.90000		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1345.00000	1194	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2325.00000	2537	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.14100	8.10100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		608.00000	541	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4998.00000	5215	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.04100	8.00100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2966.00000	2781	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1226.00000	1323	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			7.95600	7.91600		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1205.00000	1093	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2378.00000	2545	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.33800	8.29800		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		224.00000	192	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2731.00000	2878	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.19400	8.15400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1519.00000	1419	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1097.00000	1173	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.06600	8.02600		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1607.00000	1520	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1718.00000	1802	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.12600	8.08600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		248.00000	207	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4622.00000	4870	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.03500	7.99500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3057.00000	2867	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1238.00000	1336	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.95700	7.91700		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1925.00000	1763	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1331.00000	1456	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.65300	7.63300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		251.00000	225	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7000.00000	7174	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.58500	7.56500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3932.00000	3800	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2090.00000	2160	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.52600	7.50600		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2993.00000	2839	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		555.00000	605	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.41700	261.95500		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			267.89600	268.44700		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			276.20400	276.61000		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			282.71900	283.29800		0.00	0.00	400.00

Total for Derivatives:

81.00

87,181.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

81.00

87,181.00