

Daily MTM Report

Daily summary for 30/11/2007

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			9.49000	9.50000			0.00	0.00
R157 On 15/09/2015 Bond			8.51000	8.53000			0.00	0.00
R186 On 21/12/2026 Bond			8.09000	8.11000			0.00	0.00
R196 On 28/02/2009 Bond			10.31000	10.30500			0.00	0.00
R201 On 21/12/2014 Bond			8.58000	8.60000			0.00	0.00
R203 On 15/09/2017 Bond			8.38500	8.40500			0.00	0.00
R204 On 21/12/2018 Bond			8.37500	8.39000			0.00	0.00
R206 On 15/01/2014 Bond			8.67000	8.68500			0.00	0.00
R207 On 15/01/2020 Bond			8.34000	8.35500			0.00	0.00
R209 On 31/03/2036 Bond			7.76500	7.77500			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			6.76410	6.84640		0.00	201.00	24,744.00
\$ / R On 17/03/2008 Currency Future			6.87580	6.96010		0.00	180.00	23,357.00
\$ / R On 13/06/2008 Currency Future			6.99700	7.08320		0.00	0.00	6,503.00
£ / R On 14/12/2007 Currency Future			13.95400	14.10800		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.13820	14.29680		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.33290	14.49650		0.00	12.00	54.00
€ / R On 14/12/2007 Currency Future			9.98620	10.09860		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.15990	10.27540		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.33410	10.45280		0.00	0.00	107.00
ALBI On 07/02/2008 Index Future			261.05600	260.83500		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		71430.00000	73331	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		3080.00000	2771	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			267.98300	267.79200		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		50362.00000	51472	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		22442.00000	21642	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.01000	275.83900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		118389.00000	119770	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		9999.00000	9670	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			283.57500	283.43000		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		189309.00000	190617	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		5009.00000	4867	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.05000	111.97800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.87500	114.80200		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.67400	119.62700		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.29600	121.21800		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			262.33900	262.12800		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		7096.00000	7562	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		35816.00000	34172	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.41100	269.19450		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		66642.00000	68140	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		14697.00000	14030	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			276.69100	276.46900		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		59019.00000	60257	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		34329.00000	33347	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.98700	283.75700		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		116171.00000	117893	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		18601.00000	18023	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.32600	298.46600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.57500	10.59200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.51900	9.54200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.63000	8.64500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.63400	9.65400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.29300	9.32200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.19600	9.22100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.10200	9.12500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.07900	11.07900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.12500	11.16300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13844.00000	13724	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4970.00000	4946	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.14100	11.17800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14216.00000	14125	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11819.00000	11823	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.01100	11.05400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17551.00000	17465	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15600.00000	15618	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.82400	10.86700		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20078.00000	19998	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18581.00000	18604	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.51100	10.55000		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22408.00000	22336	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21072.00000	21095	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.22500	10.25600		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.98600	10.03400		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		25949.00000	25871	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25867.00000	25905	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.89100	9.87300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.61700	10.65000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		30104.00000	29553	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		873.00000	901	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.45300	10.47400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18575.00000	18308	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		8524.00000	8627	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.25000	10.26600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.78500	9.80600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31987.00000	31228	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		705.00000	744	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.65500	9.67200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		17441.00000	17012	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		9266.00000	9496	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.49800	9.51400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.06700	9.09700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		12161.00000	10968	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5955.00000	6678	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.97000	8.99900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		13658.00000	12685	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12342.00000	13238	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.85800	8.88600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.95037	9.95000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.24000	10.24700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.66000	10.66900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.07900	10.51100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.79400	10.79700		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.03400	11.03400		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21600	10.78100		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.95600	10.95300		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.12500	11.11800		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			255.42400	255.14300		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			261.86500	261.57800		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.18300	269.95800		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			276.50100	276.19600		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			9.35900	9.36900		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		12.00000	12	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2663.00000	2640	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		3.00000	3	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3258.00000	3235	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		3864.00000	3841	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.11500	9.12500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		631.00000	638	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		900.00000	886	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.87800	8.88800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		514.00000	520	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1266.00000	1253	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41700	8.43700		6.35	140.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		174.00000	183	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4747.00000	4626	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		53.00000	56	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6343.00000	6216	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		12.00000	13	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		8049.00000	7920	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.28100	8.30100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2878.00000	2948	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1614.00000	1556	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3919.00000	4003	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1091.00000	1047	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.16000	8.18000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2187.00000	2237	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3317.00000	3242	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.03100	8.05100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1085.00000	1138	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4558.00000	4385	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		437.00000	461	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6907.00000	6705	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		135.00000	143	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9708.00000	9490	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.95000	7.97000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3858.00000	3968	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3519.00000	3401	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.88100	7.90100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4008.00000	4105	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5742.00000	5611	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			10.15800	10.15100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		9.00000	8	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1379.00000	1385	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4.00000	3	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1621.00000	1627	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1866.00000	1873	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.77800	9.76800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		99.00000	96	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		691.00000	697	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.31200	9.30300		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		1890.00000	1889	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.49000	8.51000		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		96.00000	102	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4112.00000	4014	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		27.00000	28	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5407.00000	5305	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		7.00000	7	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6774.00000	6671	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.35900	8.37900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2037.00000	2089	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1426.00000	1377	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.24500	8.26500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1526.00000	1563	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2847.00000	2785	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.30600	8.32600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		88.00000	93	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5648.00000	5522	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.19900	8.21900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1873.00000	1936	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1674.00000	1608	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.10500	8.12500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		794.00000	830	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3222.00000	3130	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.30100	8.32100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		274.00000	284	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6210.00000	6080	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.20300	8.22300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		1995.00000	2063	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1808.00000	1737	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			8.12000	8.14000		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		659.00000	694	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3385.00000	3282	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.57300	8.59300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		55.00000	58	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3879.00000	3793	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.43500	8.45500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		853.00000	884	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1746.00000	1690	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.31200	8.33200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1012.00000	1041	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2419.00000	2363	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.27400	8.28400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		80.00000	81	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5873.00000	5803	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.18400	8.19400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2146.00000	2178	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1750.00000	1712	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.10600	8.11600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1191.00000	1218	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2013.00000	1969	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.70900	7.72900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		123.00000	131	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7825.00000	7636	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.64100	7.66100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3274.00000	3379	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2396.00000	2301	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.58200	7.60200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2277.00000	2410	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		811.00000	743	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			259.12600	258.91600		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			265.66000	265.44500		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			273.97700	273.81500		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.50800	280.27900		0.00	0.00	400.00
Total for Derivatives:							533.00	89,753.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

533.00

89,753.00