

Daily MTM Report

Daily summary for 13/08/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
R153 On 31/08/2010 Bond			9.95000		9.90000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.26000		9.27500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.00000		9.01500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.75000		10.70500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.34000		9.35000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.26000		9.27500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.24000		9.25500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.36000		9.37500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.20500		9.22000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.69000		8.71500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.97240		7.88400		0.00	60,877,246.40	7,636	162,766.00
\$ / R On 12/12/2008 Currency Future			8.15830		8.06750		0.00	46,020,970.30	5,641	105,712.00
\$ / R On 16/03/2009 Currency Future			8.34170		8.24850		0.00	417,085.00	50	9,288.00
£ / R On 15/09/2008 Currency Future			14.83160		14.95210		0.00	222,474.00	15	2,291.00
£ / R On 12/12/2008 Currency Future			15.07850		15.19760		0.00	3,015,700.00	200	3,968.00
£ / R On 16/03/2009 Currency Future			15.33220		15.44420		0.00	45,996.60	3	9,877.00
€ / R On 15/09/2008 Currency Future			11.83220		11.73580		0.00	0.00	0	15,184.00
€ / R On 12/12/2008 Currency Future			12.05060		11.95220		0.00	36,151,800.00	3,000	19,904.00
€ / R On 16/03/2009 Currency Future			12.26960		12.16950		0.00	0.00	0	1,198.00
ALBI On 06/11/2008 Index Future			269.24500		269.24700		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			52,457.00000	52,321	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			9,987.00000	9,871	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.39700		277.39700		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.58900		285.67600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.44100		115.50100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.95000		119.01200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.53100		122.59300		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.81900		271.86000		0.00	0.00	0	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			17,093.00000	16,792	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			38,493.00000	38,602	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.08000		280.12300		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.51300		288.55300		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.10600		335.06500		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			344.73800		344.69300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.88700		355.79400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.33900		11.37500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.18300		10.24200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J186 On 21/12/2026 jSwap			9.28900		9.35900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.18300		10.26000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.01100		10.09600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.85200		9.95200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.74800		9.85100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.80000		12.19200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.13800		12.12400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.13800		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70800		11.71900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70800		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.17500		11.24300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.17500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.67700		10.74900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.28900		10.34700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.73700		10.78400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.41000		10.46400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.13200		10.19500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.66500		9.67200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.83100		9.91800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.68300		9.78100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.37600		9.38700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.47400		9.58100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.36900		9.47900		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.72200		11.72500		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.89400		11.91500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.06300		12.10100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.99000		12.01200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.17600		12.19200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			256.05000		255.86600		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			263.83200		263.64200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 07/05/2009 Index Future			271.77600		271.57700		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.65100		9.58200		3.00	0.00	0	11,437.00
R153 On 06/11/2008 Bond Future	9.25	Call			389.00000	345	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			949.00000	1,021	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.16800		9.08700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,737.00000	1,650	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			406.00000	438	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.45700		8.36000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,450.00000	2,373	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,335.00000	1,381	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.16000		9.17800		8.80	12,380,237.00	100	7,518.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,146.00000	3,200	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,332.00000	1,284	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,108.00000	1,131	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,575.00000	3,496	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,276.00000	6,359	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			374.00000	354	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.02700		9.04500		8.80	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,355.00000	2,390	8.75	717,000,000.00	300	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			4,010.00000	3,944	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,713.00000	3,762	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,581.00000	2,529	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,381.00000	6,449	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,220.00000	1,189	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,521.00000	4,576	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			2,025.00000	1,981	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.86800		8.88700		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,995.00000	4,044	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,383.00000	3,329	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.91000		8.92800		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			89.00000	99	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,421.00000	4,254	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.80400		8.82200		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,435.00000	4,586	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			309.00000	282	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.69000		8.70900		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,765.00000	3,900	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			913.00000	857	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.75000		10.70500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			725.00000	714	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 06/11/2008 Bond Future	8.75	Put			1,304.00000	1,306	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.75000		10.70500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,452.00000	1,447	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,450.00000	1,447	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.75000		10.70500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,782.00000	1,772	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,694.00000	1,697	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.20300		9.21900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			264.00000	275	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,419.00000	2,357	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.02800		9.04500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,880.00000	1,923	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			976.00000	943	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.83000		8.84800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,742.00000	2,791	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,016.00000	987	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.14600		9.16300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			49.00000	52	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,970.00000	3,875	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.00500		9.02200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,106.00000	2,166	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			814.00000	777	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.84700		8.86500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,072.00000	2,129	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,310.00000	1,264	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.13300		9.15000		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			39.00000	42	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,174.00000	4,073	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.00200		9.02000		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,123.00000	2,195	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			720.00000	681	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.86000		8.87800		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,059.00000	2,121	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,314.00000	1,265	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.19300		9.20800		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			19.00000	19	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,845.00000	4,787	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.97800		8.99500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,841.00000	1,878	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			886.00000	858	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 07/05/2009 Bond Future			8.74100	8.75900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,137.00000	2,173	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,259.00000	1,230	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.10900	9.12700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		29.00000	32	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,105.00000	3,994	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.98600	9.00400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,135.00000	2,212	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		602.00000	565	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.85800	8.87700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		1,969.00000	2,037	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,198.00000	1,146	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.61400	8.64200		0.00	0.00	0	6,890.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		8,009.00000	7,777	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.52500	8.55400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		3,701.00000	3,925	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		108.00000	88	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.43100	8.46000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		4,512.00000	4,739	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		129.00000	109	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.21800	268.25300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.37000	276.40600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.69100	284.72500		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.88100	6.87930		0.00	0.00	0	2,203.00
ZAAD On 12/12/2008 Currency Future			6.96990	6.96740		0.00	1,672,776.00	240	5,059.00
ZAAD On 16/03/2009 Currency Future			7.06000	7.05710		0.00	0.00	0	60.00
Total for Derivatives:							877,804,285.30	17,185	386,535.00

Grand Total: 877,804,285.30 17,185 386,535.00