

Daily MTM Report

Daily summary for 25/08/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR1 On 06/10/2008 Bond			18.57900		0.00000			0.00	0	0.00
R153 On 31/08/2010 Bond			9.91000		9.89000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.26500		9.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.02500		9.02000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.85500		11.82500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.36500		9.34500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.25500		9.24500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.22500		9.21500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.37500		9.36000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.21000		9.19500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.71000		8.70000			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			7.76100		7.69560		0.00	1,032,213.00	133	129,585.00
\$ / R On 12/12/2008 Currency Future			7.94320		7.87580		0.00	50,137,478.40	6,312	127,544.00
\$ / R On 16/03/2009 Currency Future			8.11640		8.04930		0.00	243,492.00	30	11,627.00
£ / R On 15/09/2008 Currency Future			14.36090		14.28560		0.00	0.00	0	1,832.00
£ / R On 12/12/2008 Currency Future			14.59750		14.52270		0.00	3,211,450.00	220	5,138.00
£ / R On 16/03/2009 Currency Future			14.82940		14.75580		0.00	0.00	0	9,771.00
€ / R On 15/09/2008 Currency Future			11.46130		11.38890		0.00	0.00	0	13,199.00
€ / R On 12/12/2008 Currency Future			11.67070		11.59720		0.00	24,508,470.00	2,100	20,892.00
€ / R On 16/03/2009 Currency Future			11.87200		11.79940		0.00	0.00	0	4,098.00
ALBI On 06/11/2008 Index Future			269.18500		269.22200		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			51,034.00000	50,372	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,814.00000	8,522	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.27600		277.31300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.45100		285.86600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.60500		114.60000		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.04900		118.04400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.50400		121.49800		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.65450		271.68750		0.00	0.00	0	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			14,965.00000	14,387	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			38,090.00000	37,842	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.81900		279.85250		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			288.00650		288.03950		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			331.92300		331.92300		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			341.49300		341.49300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			349.16800		351.83000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.27100		11.26200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.11900		10.11100		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			9.21400		9.20700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.12400		10.11600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.95100		9.94700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.79800		9.79200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.69600		9.68800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.63000		12.08300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.01700		12.01100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.01700		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70400		11.68900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.70400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.13200		11.08200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.13200		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.59400		10.61200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.18900		10.16200		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.64500		10.63000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.31800		10.29800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.02600		10.00000		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.69800		9.68400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.75800		9.75100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.61400		9.60800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.37600		9.36400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.42300		9.41800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.31800		9.31300		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71100		11.71200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83800		11.84300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.94800		11.95700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.90200		11.90700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.04700		12.05600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			256.61900		256.66600		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			264.33100		264.38000		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			272.06600		272.11400		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.67000		9.64400		3.00	0.00	0	8,980.00
R153 On 06/11/2008 Bond Future	9.25	Call			318.00000	293	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			982.00000	1,001	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.29100		9.26000		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,535.00000	1,497	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			458.00000	465	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.79300		8.75800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,124.00000	2,089	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,510.00000	1,519	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.17400		9.16200		8.80	0.00	0	5,908.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,086.00000	3,004	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,181.00000	1,168	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,024.00000	967	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,400.00000	3,412	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,289.00000	6,208	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			295.00000	283	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.04600		9.03400		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,660.00000	3,595	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,466.00000	2,468	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,294.00000	2,239	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,888.00000	3,900	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,355.00000	6,282	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,133.00000	1,127	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,475.00000	4,406	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,918.00000	1,917	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.90800		8.89500		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,902.00000	3,843	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,334.00000	3,345	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.95600		8.94500		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			58.00000	47	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,557.00000	4,654	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.85800		8.84700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,198.00000	4,098	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			319.00000	328	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.76400		8.75300		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,422.00000	3,336	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,008.00000	1,031	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.58200		11.51900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			575.00000	551	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			1,393.00000	1,388	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.96200		10.87700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,406.00000	1,391	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,412.00000	1,402	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.06500		11.04500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,697.00000	1,685	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,711.00000	1,704	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.25800		9.23600		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			211.00000	183	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,443.00000	2,515	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.11700		9.09400		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,712.00000	1,641	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,024.00000	1,055	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.97500		8.95000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,427.00000	2,350	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,143.00000	1,174	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.16600		9.15500		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			37.00000	31	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,912.00000	3,969	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.03800		9.02600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,055.00000	1,999	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			785.00000	798	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.90700		8.89500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			1,944.00000	1,896	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,352.00000	1,372	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.14100		9.12900		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			32.00000	26	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,038.00000	4,106	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.02100		9.00900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,135.00000	2,075	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			664.00000	678	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.90300		8.89100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,983.00000	1,931	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,317.00000	1,339	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.23200		9.22000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			11.00000	9	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,884.00000	4,928	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.03700		9.02400		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,738.00000	1,697	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			892.00000	900	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			8.84400	8.83000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,956.00000	1,917	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,338.00000	1,350	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.12600	9.11500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		22.00000	18	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,023.00000	4,088	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.01400	9.00200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,114.00000	2,051	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		568.00000	581	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.90800	8.89600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		1,870.00000	1,818	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,219.00000	1,243	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.65700	8.64600		0.00	0.00	0	6,630.00
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		8,042.00000	8,133	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.57500	8.56400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		3,612.00000	3,524	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		103.00000	107	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.49500	8.48400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		4,316.00000	4,228	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		136.00000	142	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.06200	268.09500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.11900	276.15200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.19800	284.23100		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.70680	6.67350		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.78880	6.75430		0.00	0.00	0	5,318.00
ZAAD On 16/03/2009 Currency Future			6.87280	6.83900		0.00	0.00	0	310.00
Total for Derivatives:							79,133,103.40	8,795	376,264.00
Grand Total:							79,133,103.40	8,795	376,264.00