

Daily MTM Report

Daily summary for 26/08/2008

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			18.57500		18.57900			0.00	0	0.00
R153 On 31/08/2010 Bond			9.91000		9.91000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.28500		9.26500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.03500		9.02500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.85300		11.85500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.38500		9.36500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.27500		9.25500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.24000		9.22500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.40000		9.37500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.22000		9.21000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.71000		8.71000			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			7.83590		7.76100		0.00	20,177,442.50	2,575	131,312.00
\$ / R On 12/12/2008 Currency Future			8.01860		7.94320		0.00	51,960,528.00	6,480	123,396.00
\$ / R On 16/03/2009 Currency Future			8.19460		8.11640		0.00	44,963,770.20	5,487	17,114.00
£ / R On 15/09/2008 Currency Future			14.39540		14.36090		0.00	57,581.60	4	1,836.00
£ / R On 12/12/2008 Currency Future			14.63050		14.59750		0.00	0.00	0	5,138.00
£ / R On 16/03/2009 Currency Future			14.86540		14.82940		0.00	43,377,237.20	2,918	12,689.00
€ / R On 15/09/2008 Currency Future			11.47540		11.46130		0.00	0.00	0	13,199.00
€ / R On 12/12/2008 Currency Future			11.68370		11.67070		0.00	0.00	0	20,892.00
€ / R On 16/03/2009 Currency Future			11.88710		11.87200		0.00	43,756,415.10	3,681	7,779.00
ALBI On 06/11/2008 Index Future			269.03800		269.18500		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			50,372.00000	49,128	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,522.00000	8,748	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.12500		277.27600		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.27000		285.45100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.54500		114.60500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			117.98800		118.04900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.44100		121.50400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.46600		271.65450		0.00	62,437,180.00	23	120.00
GOVI On 06/11/2008 jGovi	274.00	Call			14,387.00000	13,576	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			37,842.00000	38,916	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.62550		279.81900		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			287.80950		288.00650		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			331.79200		331.92300		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			341.37200		341.49300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.85400		349.16800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.28900		11.27100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.15100		10.11900		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			9.25500		9.21400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.15600		10.12400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.97500		9.95100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.82300		9.79800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.72200		9.69600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.72200		11.63000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.01900		12.01700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.01900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.71100		11.70400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.71100		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.14700		11.13200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.14700		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.65800		10.59400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.21900		10.18900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.67400		10.64500		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.35700		10.31800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.07300		10.02600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.72800		9.69800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.77900		9.75800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.64100		9.61400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.39400		9.37600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.44900		9.42300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.34500		9.31800		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71200		11.71100		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83500		11.83800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.94200		11.94800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.89700		11.90200		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.04200		12.04700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			256.65500		256.61900		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			264.36900		264.33100		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			272.10600		272.06600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.67300		9.67000		3.00	0.00	0	8,980.00
R153 On 06/11/2008 Bond Future	9.25	Call			293.00000	288	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,001.00000	1,001	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.29400		9.29100		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,497.00000	1,491	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			465.00000	464	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.79700		8.79300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,089.00000	2,082	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,519.00000	1,518	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.19600		9.17400		8.80	2,224,755.72	18	5,890.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,004.00000	2,910	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,168.00000	1,199	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			967.00000	916	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,412.00000	3,486	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,208.00000	6,091	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			283.00000	290	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.06900		9.04600		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,595.00000	3,513	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,468.00000	2,514	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,239.00000	2,177	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,900.00000	3,965	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,282.00000	6,178	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,127.00000	1,151	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,406.00000	4,316	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,917.00000	1,954	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.93200		8.90800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,843.00000	3,767	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,345.00000	3,399	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.96700		8.95600		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			47.00000	41	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,654.00000	4,756	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.87000		8.85800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,098.00000	3,995	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			328.00000	344	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.77600		8.76400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,336.00000	3,251	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,031.00000	1,065	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.58500		11.58200		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			551.00000	545	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			1,388.00000	1,383	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.96600		10.96200		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,391.00000	1,387	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,402.00000	1,398	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.07000		11.06500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,685.00000	1,680	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,704.00000	1,701	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.28100		9.25800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			183.00000	164	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,515.00000	2,599	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.14000		9.11700		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,641.00000	1,579	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,055.00000	1,095	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.99900		8.97500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,350.00000	2,284	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,174.00000	1,211	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.18800		9.16600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			31.00000	26	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,969.00000	4,091	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.06000		9.03800		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,999.00000	1,914	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			798.00000	839	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.93000		8.90700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			1,896.00000	1,821	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,372.00000	1,427	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.15200		9.14100		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			26.00000	23	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,106.00000	4,171	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.03300		9.02100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,075.00000	2,022	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			678.00000	698	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.91500		8.90300		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,931.00000	1,887	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,339.00000	1,368	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.26500		9.23200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			9.00000	7	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,928.00000	5,054	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.07200		9.03700		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,697.00000	1,615	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			900.00000	949	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			8.88100	8.84400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,917.00000	1,839	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,350.00000	1,407	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.13800	9.12600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		18.00000	15	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,088.00000	4,161	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.02500	9.01400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,051.00000	2,000	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		581.00000	599	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.92000	8.90800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		1,818.00000	1,773	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,243.00000	1,273	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.64800	8.65700		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		8,133.00000	8,059	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.56600	8.57500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		3,524.00000	3,592	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		107.00000	100	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.48600	8.49500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		4,228.00000	4,296	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		142.00000	134	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			267.88300	268.06200		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			275.93500	276.11900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.01100	284.19800		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.69840	6.70680		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.78020	6.78880		0.00	0.00	0	5,318.00
ZAAD On 16/03/2009 Currency Future			6.86700	6.87280		0.00	0.00	0	310.00
Total for Derivatives:							268,954,910.32	21,186	385,938.00

Grand Total: 268,954,910.32 21,186 385,938.00