

Daily MTM Report

Daily summary for 29/08/2008

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		18.57400			0.00	0	0.00
R153 On 31/08/2010 Bond			9.72000		9.72000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.11500		9.11500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.87000		8.87000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.93600		11.93500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.21500		9.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.11000		9.11000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.06500		9.06500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.21500		9.21500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.05000		9.05000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.55500		8.55500			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			7.71820		7.73840		0.00	1,242,630.20	161	130,294.00
\$ / R On 12/12/2008 Currency Future			7.89820		7.91800		0.00	5,426,063.40	687	124,421.00
\$ / R On 16/03/2009 Currency Future			8.07270		8.09010		0.00	904,142.40	112	17,391.00
£ / R On 15/09/2008 Currency Future			14.06300		14.14100		0.00	2,531,340.00	180	1,833.00
£ / R On 12/12/2008 Currency Future			14.29870		14.37520		0.00	7,792,791.50	545	5,518.00
£ / R On 16/03/2009 Currency Future			14.52940		14.60300		0.00	0.00	0	12,696.00
€ / R On 15/09/2008 Currency Future			11.35260		11.38000		0.00	1,146,612.60	101	13,049.00
€ / R On 12/12/2008 Currency Future			11.56340		11.58880		0.00	2,543,948.00	220	20,887.00
€ / R On 16/03/2009 Currency Future			11.76540		11.78740		0.00	11,765.40	1	7,779.00
ALBI On 06/11/2008 Index Future			270.56200		271.26000		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			66,904.00000	60,895	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,304.00000	5,275	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.69600		279.41400		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.53300		287.55300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.75100		115.07200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.20100		118.53200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.66400		122.00400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.79950		273.45300		0.00	0.00	0	120.00
GOVI On 06/11/2008 jGovi	274.00	Call			21,275.00000	18,190	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			26,745.00000	30,195	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.00050		281.67350		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			289.23450		289.92500		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			305.36400		316.34600		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			314.18800		325.48500		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.11000		347.04900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.15900		11.15600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.90100		9.89900		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			8.99400		8.99300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.89800		9.89700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.73000		9.72900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.56400		9.56300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.45900		9.45800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.06700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.98000		11.97900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.98000		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.66400		11.66000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.66400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.00800		10.99800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.00800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.42800		10.42200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.97200		9.96000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.48200		10.47800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.12500		10.12100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.79900		9.79600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.52900		9.52600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.51500		9.51300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.35800		9.35600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.21600		9.21500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.17700		9.17600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.06600		9.06500		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71229		11.71200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.82900		11.82900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.92800		11.92800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.06900		11.88800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.03300		12.03200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.01900		259.90600		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			266.80600		267.71900		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			274.62300		275.56100		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.53300		9.47300		3.00	648,992.76	6	8,974.00
R153 On 06/11/2008 Bond Future	9.25	Call			400.00000	357	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			777.00000	835	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.00	Call			256.00000	225	3.00	0.00	0	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			1,058.00000	1,128	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.12600		9.05700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,733.00000	1,657	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			358.00000	383	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.59200		8.51000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,282.00000	2,219	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,357.00000	1,396	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.06800		9.01400		8.80	0.00	0	5,890.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,248.00000	1,121	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,778.00000	2,961	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,598.00000	3,366	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			847.00000	924	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,019.00000	6,729	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			179.00000	198	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.93400		8.87800		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,633.00000	2,478	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,355.00000	3,513	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,127.00000	3,926	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,062.00000	2,174	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,993.00000	6,737	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			899.00000	957	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,004.00000	4,783	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,576.00000	1,668	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.78900		8.73000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,364.00000	4,172	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,895.00000	3,026	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.85000		8.79800		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			165.00000	105	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,207.00000	3,666	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.74900		8.69600		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,522.00000	5,034	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			137.00000	181	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.65200		8.59800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,562.00000	4,135	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			593.00000	711	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			11.58100	11.58100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		534.00000	528	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,370.00000	1,364	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.92600	10.94100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,379.00000	1,375	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,388.00000	1,384	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.93500	10.89000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,701.00000	1,691	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,668.00000	1,671	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.15300	9.09900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		312.00000	253	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,921.00000	2,108	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.00500	8.94900		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,091.00000	1,926	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		760.00000	844	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.85600	8.79600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,845.00000	2,667	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		894.00000	976	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.07100	9.01800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		73.00000	51	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,154.00000	3,440	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.93900	8.88400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,605.00000	2,371	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		519.00000	602	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.80300	8.74700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,437.00000	2,231	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,001.00000	1,116	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.02400	8.97200		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		78.00000	53	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,104.00000	3,405	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.90000	8.84600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,865.00000	2,601	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		382.00000	454	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.77800	8.72200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,614.00000	2,384	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		905.00000	1,021	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.13800	9.08400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		17.00000	12	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,362.00000	4,567	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.93800	8.88000		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 05/02/2009 Bond Future	9.25	Call			2,067.00000	1,917	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			677.00000	747	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.73700		8.67600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,273.00000	2,133	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,091.00000	1,175	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.02000		8.96800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			56.00000	36	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,122.00000	3,434	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.90400		8.85000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,829.00000	2,553	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			318.00000	386	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.79400		8.73900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,477.00000	2,243	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			830.00000	947	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.54100		8.48900		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			6,727.00000	7,167	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.45700		8.40400		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,896.00000	4,456	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			28.00000	42	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.37500		8.32200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,622.00000	5,180	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			48.00000	67	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.22500		269.87900		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.31900		277.99200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			285.44500		286.13500		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.62600		6.67510		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.70900		6.75830		0.00	0.00	0	5,318.00
ZAAD On 16/03/2009 Currency Future			6.79250		6.84040		0.00	0.00	0	310.00

Total for Derivatives:								22,248,286.26	2,013	387,145.00
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Grand Total:								22,248,286.26	2,013	387,145.00
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