

Daily MTM Report

Daily summary for 14/08/2008

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			9.80000	9.95000			1,960,000,000.00	200,000	0.00
R157 On 15/09/2015 Bond			9.17000	9.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.94000	9.00000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.59500	10.75000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.24000	9.34000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.17000	9.26000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15500	9.24000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.25000	9.36000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14000	9.20500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.64000	8.69000			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:								1,960,000,000.00	200,000	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.86100		7.97240		0.00	169,011,500.00	21,500	149,736.00
\$ / R On 12/12/2008 Currency Future			8.04060		8.15830		0.00	11,650,829.40	1,449	106,951.00
\$ / R On 16/03/2009 Currency Future			8.21700		8.34170		0.00	19,252,431.00	2,343	7,521.00
£ / R On 15/09/2008 Currency Future			14.71910		14.83160		0.00	0.00	0	2,291.00
£ / R On 12/12/2008 Currency Future			14.95570		15.07850		0.00	7,477,850.00	500	4,068.00
£ / R On 16/03/2009 Currency Future			15.19730		15.33220		0.00	1,702,097.60	112	9,765.00
€ / R On 15/09/2008 Currency Future			11.69580		11.83220		0.00	0.00	0	15,184.00
€ / R On 12/12/2008 Currency Future			11.90570		12.05060		0.00	119,057.00	10	19,914.00
€ / R On 16/03/2009 Currency Future			12.11580		12.26960		0.00	0.00	0	1,198.00
ALBI On 06/11/2008 Index Future			270.28700		269.24500		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			52,321.00000	60,271	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			9,871.00000	7,401	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.40700		277.39700		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			286.80800		285.58900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.86200		115.44100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.34300		118.95000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.82800		122.53100		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.86500		271.81900		0.00	0.00	0	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,792.00000	20,880	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			38,602.00000	32,230	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.06200		280.08000		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			289.26900		288.51300		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			335.47800		335.10600		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			345.12700		344.73800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			355.39700		355.88700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.35800		11.33900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.16500		10.18300		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			9.24900		9.28900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.16500		10.18300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.99000		10.01100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.83300		9.85200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.73000		9.74800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.15800		11.80000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.16900		12.13800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.16900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.74200		11.70800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.74200		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.20800		11.17500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.20800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.70100		10.67700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.30800		10.28900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.75300		10.73700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.41100		10.41000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.11500		10.13200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.54200		9.66500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.80600		9.83100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.65500		9.68300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.28500		9.37600		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.45300		9.47400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.34800		9.36900		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71900		11.72200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.88900		11.89400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.05600		12.06300		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.98600		11.99000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.16900		12.17600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			257.23300		256.05000		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			264.96000		263.83200		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			272.69800		271.77600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.51200		9.65100		3.00	0.00	0	11,437.00
R153 On 06/11/2008 Bond Future	9.25	Call			345.00000	426	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,021.00000	869	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.10800		9.16800		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,650.00000	1,710	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			438.00000	410	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.57900		8.45700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,373.00000	2,279	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,381.00000	1,441	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.05800		9.16000		8.80	0.00	0	7,518.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,200.00000	3,579	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,284.00000	1,080	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,131.00000	1,326	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,496.00000	3,108	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,359.00000	6,868	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			354.00000	280	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.92400		9.02700		8.80	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,762.00000	4,092	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,529.00000	2,284	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,390.00000	2,638	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,944.00000	3,618	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,449.00000	6,885	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,189.00000	1,049	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,576.00000	4,945	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,981.00000	1,774	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.78000		8.86800		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,044.00000	4,304	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,329.00000	3,109	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.85500		8.91000		0.00	118,791.65	1	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			99.00000	147	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,254.00000	3,757	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.75600		8.80400		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,586.00000	5,003	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			282.00000	220	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.66000		8.69000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,900.00000	4,120	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			857.00000	777	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.59500		10.75000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			714.00000	728	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			1,306.00000	1,274	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.59500		10.75000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,447.00000	1,447	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,447.00000	1,439	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.59500		10.75000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,772.00000	1,792	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,697.00000	1,672	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.12000		9.20300		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			275.00000	356	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,357.00000	2,060	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.97200		9.02800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,923.00000	2,077	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			943.00000	847	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.82400		8.83000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,791.00000	2,805	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			987.00000	976	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.06200		9.14600		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			52.00000	83	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,875.00000	3,420	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.92900		9.00500		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,166.00000	2,463	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			777.00000	637	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.79500		8.84700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,129.00000	2,305	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,264.00000	1,144	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.05800		9.13300		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			42.00000	66	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,073.00000	3,631	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.93600		9.00200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,195.00000	2,481	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			681.00000	558	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.81600		8.86000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,121.00000	2,281	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,265.00000	1,154	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.09000		9.19300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			19.00000	29	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,787.00000	4,397	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.88700		8.97800		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,878.00000	2,098	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			858.00000	734	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			8.68600	8.74100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,173.00000	2,293	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,230.00000	1,147	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.04500	9.10900		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		32.00000	49	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,994.00000	3,606	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.93000	8.98600		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,212.00000	2,469	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		565.00000	467	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.82200	8.85800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,037.00000	2,173	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,146.00000	1,055	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.56800	8.61400		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		7,777.00000	7,394	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.48500	8.52500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		3,925.00000	4,241	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		88.00000	65	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.40500	8.43100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		4,739.00000	4,947	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		109.00000	93	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.25500	268.21800		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.34400	276.37000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			285.44300	284.69100		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.84460	6.88100		0.00	25,160,749.60	3,676	2,209.00
ZAAD On 12/12/2008 Currency Future			6.92790	6.96990		0.00	0.00	0	5,059.00
ZAAD On 16/03/2009 Currency Future			7.01560	7.06000		0.00	0.00	0	60.00
Total for Derivatives:							234,493,306.25	29,591	372,981.00
Grand Total:							2,194,493,306.25	229,591	372,981.00