

Daily MTM Report

Daily summary for 19/08/2008

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			9.72000	9.62000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.08000	8.96500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.81000	8.70000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.85800	11.85300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.17000	9.05500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.07000	8.95500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.03500	8.92500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.18000	9.06500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.02000	8.91000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.49500	8.38500			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			7.87850		7.76690		0.00	81,117,036.00	10,296	129,252.00
\$ / R On 12/12/2008 Currency Future			8.06200		7.94200		0.00	501,940,120.00	62,260	115,546.00
\$ / R On 16/03/2009 Currency Future			8.23780		8.11190		0.00	14,655,046.20	1,779	13,340.00
£ / R On 15/09/2008 Currency Future			14.64990		14.47170		0.00	5,684,161.20	388	2,077.00
£ / R On 12/12/2008 Currency Future			14.88780		14.69510		0.00	5,955,120.00	400	4,533.00
£ / R On 16/03/2009 Currency Future			15.12620		14.92260		0.00	0.00	0	9,768.00
€ / R On 15/09/2008 Currency Future			11.57220		11.40440		0.00	8,841,160.80	764	14,449.00
€ / R On 12/12/2008 Currency Future			11.78140		11.60210		0.00	0.00	0	18,729.00
€ / R On 16/03/2009 Currency Future			11.98560		11.79930		0.00	0.00	0	4,098.00
ALBI On 06/11/2008 Index Future			271.86300		273.45700		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			87,192.00000	72,921	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,622.00000	4,291	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			280.03100		281.67300		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.46500		287.46500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.93500		116.11400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.41900		119.60200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.90800		123.09600		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			274.20200		275.70000		0.00	0.00	0	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			35,057.00000	26,459	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			18,057.00000	24,439	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			282.44100		283.98350		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			290.69400		292.28000		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			334.10000		334.06000		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			343.72400		343.68000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			354.32200		354.32200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.11500		11.05500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.98100		9.86200		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			9.09400		8.93500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.98300		9.85100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.81800		9.68700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.66600		9.51700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.56600		9.41100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.07500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.98100		11.93200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.98100		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.56500		11.47200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.56500		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.91900		10.87300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.91900		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.31500		10.24800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.92000		9.83600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.44000		10.34800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.10100		9.99000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.81800		9.69400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.46800		9.33800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.60800		9.46100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.46500		9.31300		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.16800		9.05000		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.28600		9.12900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.18000		9.02000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71300		11.71300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.85300		11.85800		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.97400		11.98000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.91600		11.91700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.05700		12.05400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.85700		261.87200		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			267.66500		269.74000		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			275.48600		277.62000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.43400		9.31700		3.00	0.00	0	8,980.00
R153 On 06/11/2008 Bond Future	9.25	Call			553.00000	461	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			667.00000	772	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.01500		8.87700		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,955.00000	1,799	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			314.00000	362	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.46500		8.30000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,475.00000	2,347	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,286.00000	1,365	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.96800		8.84100		8.80	1,249,024.90	10	7,518.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,803.00000	1,468	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,333.00000	2,733	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			4,454.00000	3,892	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			703.00000	875	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,995.00000	7,309	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			155.00000	204	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.82900		8.69600		8.80	1,413,138.65	11	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			3,239.00000	2,848	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			2,933.00000	3,293	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,875.00000	4,379	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,782.00000	2,037	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,892.00000	7,273	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			771.00000	904	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,812.00000	5,269	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,356.00000	1,565	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.68000		8.54000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,062.00000	4,587	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,546.00000	2,843	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.73600		8.61200		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			651.00000	306	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,809.00000	2,725	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.63300		8.50700		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			7,364.00000	6,130	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			51.00000	107	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.53400		8.40500		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,253.00000	5,114	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			304.00000	494	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.56700		11.55500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			594.00000	587	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			1,423.00000	1,419	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.93600		10.90900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,422.00000	1,417	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,430.00000	1,426	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.90000		10.68000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,766.00000	1,729	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,671.00000	1,700	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.04100		8.91400		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			629.00000	428	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,390.00000	1,772	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.88900		8.75500		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,740.00000	2,305	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			538.00000	706	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.73500		8.59400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,508.00000	3,057	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			673.00000	840	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.96200		8.83700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			244.00000	127	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,262.00000	2,881	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.82600		8.69600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			3,498.00000	2,888	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			318.00000	466	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.68700		8.55200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			3,245.00000	2,691	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			684.00000	911	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.93800		8.82400		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			230.00000	121	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			2,321.00000	2,934	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.81100		8.69300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,687.00000	3,065	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			240.00000	362	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.68700		8.56400		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,346.00000	2,789	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			646.00000	861	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.02200		8.89400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			59.00000	33	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,659.00000	4,135	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.81500		8.68000		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,645.00000	2,268	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			493.00000	631	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			8.60900	8.46500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,815.00000	2,457	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		853.00000	1,028	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.93500	8.81100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		198.00000	91	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,251.00000	2,945	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.81700	8.68800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,737.00000	3,024	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		180.00000	300	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.70500	8.57300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		3,272.00000	2,650	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		558.00000	786	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.41900	8.30600		0.00	0.00	0	6,890.00
R209 On 06/11/2008 Bond Future	7.75	Call		2.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		5,148.00000	6,129	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.33300	8.21900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		6,496.00000	5,502	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		6.00000	18	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.25000	8.13400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		7,259.00000	6,240	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		14.00000	33	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			270.60600	272.09300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.73700	280.26800		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.88200	288.45600		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.82310	6.73330		0.00	204,693.00	30	2,241.00
ZAAD On 12/12/2008 Currency Future			6.90390	6.80890		0.00	897,507.00	130	5,218.00
ZAAD On 16/03/2009 Currency Future			6.98860	6.89100		0.00	349,430.00	50	210.00
Total for Derivatives:							622,306,437.75	76,118	366,040.00
Grand Total:							622,306,437.75	76,118	366,040.00