

Daily MTM Report

Daily summary for 27/08/2008

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		18.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.71500		9.91000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.11500		9.28500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.87500		9.03500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.94600		11.85300			0.00	0	0.00
R201 On 21/12/2014 Bond			9.21500		9.38500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.11000		9.27500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.07000		9.24000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.22500		9.40000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.05500		9.22000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.54500		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			7.79990		7.83590		0.00	7,901,298.70	1,013	130,325.00
\$ / R On 12/12/2008 Currency Future			7.98120		8.01860		0.00	2,410,322.40	302	123,498.00
\$ / R On 16/03/2009 Currency Future			8.15510		8.19460		0.00	1,712,571.00	210	17,319.00
£ / R On 15/09/2008 Currency Future			14.33040		14.39540		0.00	85,982.40	6	1,832.00
£ / R On 12/12/2008 Currency Future			14.56490		14.63050		0.00	0.00	0	5,138.00
£ / R On 16/03/2009 Currency Future			14.79850		14.86540		0.00	0.00	0	12,689.00
€ / R On 15/09/2008 Currency Future			11.46400		11.47540		0.00	1,719,600.00	150	13,049.00
€ / R On 12/12/2008 Currency Future			11.67200		11.68370		0.00	0.00	0	20,892.00
€ / R On 16/03/2009 Currency Future			11.87340		11.88710		0.00	23,746.80	2	7,779.00
ALBI On 06/11/2008 Index Future			271.12600		269.03800		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			49,128.00000	65,853	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,748.00000	4,593	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			279.27600		277.12500		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.06500		285.27000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.19400		114.54500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.65700		117.98800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.13200		121.44100		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.37200		271.46600		0.00	0.00	0	120.00
GOVI On 06/11/2008 jGovi	274.00	Call			13,576.00000	21,067	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			38,916.00000	27,347	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.59000		279.62550		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			289.83700		287.80950		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			331.79200		331.79200		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			341.37200		341.37200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.97800		347.85400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.15800		11.28900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.94100		10.15100		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			9.04500		9.25500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.93500		10.15600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.77700		9.97500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.61800		9.82300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.51600		9.72200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		11.72200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.96800		12.01900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.96800		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.64400		11.71100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.64400		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.98600		11.14700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.98600		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.40600		10.65800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.97900		10.21900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.48200		10.67400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.13000		10.35700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.81200		10.07300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.53700		9.72800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.55200		9.77900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.39800		9.64100		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.21800		9.39400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.23400		9.44900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.12400		9.34500		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71200		11.71200		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.83300		11.83500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.93800		11.94200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.89400		11.89700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.03900		12.04200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.53800		256.65500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			267.33900		264.36900		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			275.16900		272.10600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.47000		9.67300		3.00	0.00	0	8,980.00
R153 On 06/11/2008 Bond Future	9.25	Call			288.00000	406	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,001.00000	778	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.05400		9.29400		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,491.00000	1,739	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			464.00000	359	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.50600		8.79700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,082.00000	2,289	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,518.00000	1,359	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.02300		9.19600		8.80	12,458,602.00	100	5,890.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,910.00000	3,573	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,199.00000	873	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			916.00000	1,242	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,486.00000	2,823	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,091.00000	6,977	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			290.00000	188	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.88700		9.06900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	9.25	Call			3,513.00000	4,105	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,514.00000	2,090	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,177.00000	2,618	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,965.00000	3,390	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,178.00000	6,960	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,151.00000	916	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,316.00000	4,978	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,954.00000	1,600	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.74000		8.93200		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			3,767.00000	4,339	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,399.00000	2,925	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.80700		8.96700		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			41.00000	157	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,756.00000	3,289	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.70600		8.87000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,995.00000	5,431	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			344.00000	146	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.60800		8.77600		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,251.00000	4,485	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,065.00000	617	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.59000		11.58500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			545.00000	539	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			1,383.00000	1,378	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.94600		10.96600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,387.00000	1,383	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,398.00000	1,393	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.88000		11.07000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,680.00000	1,706	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,701.00000	1,670	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.10800		9.28100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			164.00000	307	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,599.00000	1,957	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.95800		9.14000		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,579.00000	2,069	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,095.00000	777	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.80700		8.99900		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,284.00000	2,816	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,211.00000	912	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.01700		9.18800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			26.00000	76	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,091.00000	3,151	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.88200		9.06000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			1,914.00000	2,617	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			839.00000	520	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.74500		8.93000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			1,821.00000	2,447	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,427.00000	1,000	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.98100		9.15200		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			23.00000	75	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,171.00000	3,158	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.85500		9.03300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,022.00000	2,824	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			698.00000	396	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.73100		8.91500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			1,887.00000	2,580	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,368.00000	926	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.09300		9.26500		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			7.00000	17	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,054.00000	4,397	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.89000		9.07200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,615.00000	2,045	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			949.00000	692	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	8.88100		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		1,839.00000	2,254	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,407.00000	1,108	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.97700	9.13800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		15.00000	54	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		4,161.00000	3,177	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.86000	9.02500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,000.00000	2,780	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		599.00000	333	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.74800	8.92000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		1,773.00000	2,441	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,273.00000	852	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.48800	8.64800		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		8,059.00000	6,719	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.40300	8.56600		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		3,592.00000	4,905	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		100.00000	28	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.32100	8.48600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		4,296.00000	5,631	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		134.00000	49	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.79300	267.88300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.90400	275.93500		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.04300	284.01100		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.68630	6.69840		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.76830	6.78020		0.00	0.00	0	5,318.00
ZAAD On 16/03/2009 Currency Future			6.85340	6.86700		0.00	0.00	0	310.00
Total for Derivatives:							26,312,123.30	1,783	385,104.00

Grand Total: 26,312,123.30 1,783 385,104.00