

# Daily MTM Report

Daily summary for 15/08/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
R153 On 31/08/2010 Bond			9.76000		9.80000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.12000		9.17000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86500		8.94000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.80000		10.59500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.20500		9.24000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.12000		9.17000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.09000		9.15500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.21500		9.25000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.07500		9.14000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.54500		8.64000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 15/09/2008 Currency Future			7.95180		7.86100		0.00	44,188,152.60	5,557	147,589.00
\$ / R On 12/12/2008 Currency Future			8.13320		8.04060		0.00	2,635,156.80	324	106,846.00
\$ / R On 16/03/2009 Currency Future			8.31190		8.21700		0.00	11,254,312.60	1,354	8,435.00
£ / R On 15/09/2008 Currency Future			14.78840		14.71910		0.00	103,518.80	7	2,284.00
£ / R On 12/12/2008 Currency Future			15.02230		14.95570		0.00	0.00	0	4,068.00
£ / R On 16/03/2009 Currency Future			15.26310		15.19730		0.00	0.00	0	9,765.00
€ / R On 15/09/2008 Currency Future			11.66620		11.69580		0.00	326,653.60	28	15,161.00
€ / R On 12/12/2008 Currency Future			11.87260		11.90570		0.00	118,726.00	10	19,904.00
€ / R On 16/03/2009 Currency Future			12.08130		12.11580		0.00	0.00	0	1,198.00
ALBI On 06/11/2008 Index Future			271.16300		270.28700		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			60,271.00000	67,328	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			7,401.00000	5,698	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			279.31000		278.40700		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.46500		286.80800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.70700		115.86200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.18300		119.34300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.66400		122.82800		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.58500		272.86500		0.00	0.00	0	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			20,880.00000	24,020	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			32,230.00000	28,170	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.80500		281.06200		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			290.03600		289.26900		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			334.96900		335.47800		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			344.60500		345.12700		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			354.32200		355.39700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.21000		11.35800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.01200		10.16500		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			9.11800		9.24900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.01200		10.16500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.85100		9.99000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.68900		9.83300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.58500		9.73000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.15800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.01400		12.16900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.01400		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.59600		11.74200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.59600		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.02500		11.20800		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.02500		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.51500		10.70100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.06800		10.30800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.55400		10.75300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.20200		10.41100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.89900		10.11500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.50600		9.54200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.64200		9.80600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.49600		9.65500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.22200		9.28500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.30700		9.45300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.19900		9.34800		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71500		11.71900		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.86400		11.88900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.98700		12.05600		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.92100		11.98600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.05900		12.16900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.79400		257.23300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			266.56900		264.96000		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			274.35500		272.69800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.47000		9.51200		3.00	265,590,283.86	2,453	8,984.00
R153 On 06/11/2008 Bond Future	9.25	Call			426.00000	451	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			869.00000	823	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.05800		9.10800		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,710.00000	1,761	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			410.00000	388	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.51900		8.57900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,279.00000	2,320	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,441.00000	1,406	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.00700		9.05800		8.80	2,493,559.60	20	7,518.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,326.00000	1,427	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,108.00000	2,916	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,579.00000	3,774	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			1,080.00000	981	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,868.00000	7,126	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			280.00000	245	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.87000		8.92400		8.80	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,638.00000	2,772	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,618.00000	3,448	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,092.00000	4,269	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,284.00000	2,158	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,885.00000	7,116	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1,049.00000	977	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,945.00000	5,142	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,774.00000	1,668	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.72400		8.78000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,304.00000	4,473	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3,109.00000	2,971	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.77500		8.85500		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			147.00000	252	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,757.00000	3,064	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.67300		8.75600		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,003.00000	5,758	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			220.00000	141	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.57500		8.66000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,120.00000	4,785	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			777.00000	582	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.80000		10.59500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			728.00000	697	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			1,274.00000	1,304	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.80000		10.59500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,447.00000	1,437	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,439.00000	1,440	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.80000		10.59500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,792.00000	1,758	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,672.00000	1,698	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.06900		9.12000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			356.00000	412	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,060.00000	1,884	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.91900		8.97200		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,077.00000	2,229	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			847.00000	763	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.76700		8.82400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,805.00000	2,971	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			976.00000	893	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.01100		9.06200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			83.00000	107	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,420.00000	3,147	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.87700		8.92900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,463.00000	2,677	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			637.00000	551	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.74100		8.79500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,305.00000	2,497	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,144.00000	1,028	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.98700		9.05800		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			66.00000	99	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,631.00000	3,220	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.86200		8.93600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,481.00000	2,824	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			558.00000	440	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.74000		8.81600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,281.00000	2,578	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,154.00000	980	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.05000		9.09000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			29.00000	34	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,397.00000	4,245	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.84500		8.88700		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,098.00000	2,202	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			734.00000	679	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			8.64000	8.68600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,293.00000	2,396	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,147.00000	1,081	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.98400	9.04500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		49.00000	72	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,606.00000	3,241	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.86700	8.93000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,469.00000	2,775	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		467.00000	372	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.75700	8.82200		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,173.00000	2,435	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		1,055.00000	904	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.46800	8.56800		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		7,394.00000	6,549	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.38300	8.48500		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		4,241.00000	5,079	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		65.00000	29	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.30100	8.40500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		4,947.00000	5,806	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		93.00000	48	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.98300	269.25500		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			278.09500	277.34400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.21700	285.44300		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.84960	6.84460		0.00	671,260.80	98	2,213.00
ZAAD On 12/12/2008 Currency Future			6.93040	6.92790		0.00	686,109.60	99	5,158.00
ZAAD On 16/03/2009 Currency Future			7.01930	7.01560		0.00	0.00	0	60.00
<b>Total for Derivatives:</b>							<b>328,067,734.26</b>	<b>9,950</b>	<b>369,253.00</b>
<b>Grand Total:</b>							<b>328,067,734.26</b>	<b>9,950</b>	<b>369,253.00</b>