

# Daily MTM Report

Daily summary for 20/08/2008

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			9.79000	9.72000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.15000	9.08000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.90000	8.81000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.86600	11.85800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.24000	9.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.14000	9.07000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.11000	9.03500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.25000	9.18000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.09000	9.02000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.58500	8.49500			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			7.80800		7.87850		0.00	32,450,048.00	4,156	129,247.00
\$ / R On 12/12/2008 Currency Future			7.99030		8.06200		0.00	479,418.00	60	115,606.00
\$ / R On 16/03/2009 Currency Future			8.16500		8.23780		0.00	9,014,160.00	1,104	12,236.00
£ / R On 15/09/2008 Currency Future			14.50020		14.64990		0.00	5,437,575.00	375	1,827.00
£ / R On 12/12/2008 Currency Future			14.73810		14.88780		0.00	368,452.50	25	4,558.00
£ / R On 16/03/2009 Currency Future			14.97220		15.12620		0.00	0.00	0	9,768.00
€ / R On 15/09/2008 Currency Future			11.49290		11.57220		0.00	8,619,675.00	750	14,199.00
€ / R On 12/12/2008 Currency Future			11.70120		11.78140		0.00	46,804.80	4	18,727.00
€ / R On 16/03/2009 Currency Future			11.90350		11.98560		0.00	0.00	0	4,098.00
ALBI On 06/11/2008 Index Future			270.73200		271.86300		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			72,921.00000	63,249	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,291.00000	5,929	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			278.86800		280.03100		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.02200		287.46500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.56500		115.93500		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.03800		119.41900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.51900		122.90800		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.10950		274.20200		0.00	0.00	0	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			26,459.00000	21,021	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			24,439.00000	29,926	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.31650		282.44100		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			289.54300		290.69400		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			333.23200		334.10000		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			342.83100		343.72400		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			353.31200		354.32200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.16100		11.11500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.04100		9.98100		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			9.14400		9.09400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.03900		9.98300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.88100		9.81800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.71900		9.66600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.61400		9.56600		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			11.97400		11.98100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.97400		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.59200		11.56500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.59200		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.95800		10.91900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.95800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.43400		10.31500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.98400		9.92000		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.49700		10.44000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.15800		10.10100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.87000		9.81800		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.55300		9.46800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.66800		9.60800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.52700		9.46500		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.25100		9.16800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.34300		9.28600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.23800		9.18000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71200		11.71300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.84800		11.85300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.96600		11.97400		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.91400		11.91600		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.06400		12.05700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			258.56400		259.85700		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			266.33400		267.66500		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				274.12200	275.48600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future				9.52400	9.43400		3.00	0.00	0	8,980.00
R153 On 06/11/2008 Bond Future	9.25	Call			461.00000	397	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			772.00000	859	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future				9.12000	9.01500		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,799.00000	1,684	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			362.00000	402	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				8.59000	8.46500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,347.00000	2,251	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,365.00000	1,426	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future				9.04500	8.96800		8.80	199,135,568.00	1,600	5,918.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,468.00000	1,282	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,733.00000	2,990	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,892.00000	3,564	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			875.00000	990	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,309.00000	6,900	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			204.00000	238	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future				8.91000	8.82900		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,848.00000	2,622	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,293.00000	3,523	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,379.00000	4,088	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,037.00000	2,201	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,273.00000	6,905	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			904.00000	991	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,269.00000	4,948	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,565.00000	1,699	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future				8.76500	8.68000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,587.00000	4,309	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,843.00000	3,032	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future				8.82000	8.73600		0.00	119,140,140.00	1,000	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			306.00000	167	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			2,725.00000	3,429	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				8.72000	8.63300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			6,130.00000	5,315	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			107.00000	172	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future				8.62200	8.53400		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			5,114.00000	4,395	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			494.00000	669	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future				11.59200	11.56700		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			587.00000	579	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			1,419.00000	1,418	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.97300		10.93600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,417.00000	1,412	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,426.00000	1,423	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.95500		10.90000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,729.00000	1,718	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,700.00000	1,704	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.11800		9.04100		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			428.00000	330	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,772.00000	2,026	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.97000		8.88900		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,305.00000	2,060	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			706.00000	822	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.82000		8.73500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			3,057.00000	2,799	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			840.00000	952	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.03800		8.96200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			127.00000	81	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			2,881.00000	3,279	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.90500		8.82600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,888.00000	2,542	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			466.00000	578	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.76900		8.68700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,691.00000	2,380	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			911.00000	1,071	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.01400		8.93800		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			121.00000	74	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			2,934.00000	3,364	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.89000		8.81100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			3,065.00000	2,675	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			362.00000	467	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.76700		8.68700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,789.00000	2,454	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			861.00000	1,024	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.10100		9.02200		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			33.00000	22	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,135.00000	4,433	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.89800		8.81500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,268.00000	2,049	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			631.00000	727	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			8.69700	8.60900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,457.00000	2,250	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,028.00000	1,145	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.00000	8.93500		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		91.00000	56	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		2,945.00000	3,327	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.88300	8.81700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		3,024.00000	2,682	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		300.00000	381	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.77400	8.70500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,650.00000	2,351	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		786.00000	927	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.51300	8.41900		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		6,129.00000	6,931	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.42800	8.33300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		5,502.00000	4,701	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		18.00000	39	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.34700	8.25000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		6,240.00000	5,418	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		33.00000	62	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.52200	270.60600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.62100	278.73700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			285.73900	286.88200		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.77850	6.82310		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.85910	6.90390		0.00	0.00	0	5,218.00
ZAAD On 16/03/2009 Currency Future			6.94340	6.98860		0.00	347,170.00	50	260.00
<b>Total for Derivatives:</b>							<b>375,039,011.30</b>	<b>9,124</b>	<b>362,964.00</b>
<b>Grand Total:</b>							<b>375,039,011.30</b>	<b>9,124</b>	<b>362,964.00</b>