

# Daily MTM Report

Daily summary for 28/08/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR1 On 06/10/2008 Bond			18.57400		18.57500			0.00	0	0.00
R153 On 31/08/2010 Bond			9.72000		9.71500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.11500		9.11500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.87000		8.87500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.93500		11.94600			0.00	0	0.00
R201 On 21/12/2014 Bond			9.21500		9.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.11000		9.11000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.06500		9.07000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.21500		9.22500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.05000		9.05500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.55500		8.54500			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			7.73840		7.79990		0.00	502,996.00	65	130,296.00
\$ / R On 12/12/2008 Currency Future			7.91800		7.98120		0.00	3,721,460.00	470	123,948.00
\$ / R On 16/03/2009 Currency Future			8.09010		8.15510		0.00	323,604.00	40	17,359.00
£ / R On 15/09/2008 Currency Future			14.14100		14.33040		0.00	268,679.00	19	1,833.00
£ / R On 12/12/2008 Currency Future			14.37520		14.56490		0.00	1,221,892.00	85	5,223.00
£ / R On 16/03/2009 Currency Future			14.60300		14.79850		0.00	102,221.00	7	12,696.00
€ / R On 15/09/2008 Currency Future			11.38000		11.46400		0.00	0.00	0	13,049.00
€ / R On 12/12/2008 Currency Future			11.58880		11.67200		0.00	0.00	0	20,892.00
€ / R On 16/03/2009 Currency Future			11.78740		11.87340		0.00	0.00	0	7,779.00
ALBI On 06/11/2008 Index Future			271.26000		271.12600		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			65,853.00000	66,904	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,593.00000	4,304	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			279.41400		279.27600		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.55300		285.06500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.07200		115.19400		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.53200		118.65700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			122.00400		122.13200		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			273.45300		273.37200		0.00	0.00	0	120.00
GOVI On 06/11/2008 jGovi	274.00	Call			21,067.00000	21,275	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			27,347.00000	26,745	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			281.67350		281.59000		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			289.92500		289.83700		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			316.34600		331.79200		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			325.48500		341.37200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			347.04900		347.97800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.15600		11.15800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.89900		9.94100		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			8.99300		9.04500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.89700		9.93500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.72900		9.77700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.56300		9.61800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.45800		9.51600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.06700		12.07500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.97900		11.96800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.97900		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.66000		11.64400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.66000		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.99800		10.98600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.99800		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.42200		10.40600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.96000		9.97900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.47800		10.48200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.12100		10.13000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.79600		9.81200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.52600		9.53700		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.51300		9.55200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.35600		9.39800		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.21500		9.21800		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.17600		9.23400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.06500		9.12400		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			11.82900		11.83300		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.92800		11.93800		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.88800		11.89400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.03200		12.03900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			259.90600		259.53800		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			267.71900		267.33900		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			275.56100		275.16900		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.47300		9.47000		3.00	0.00	0	8,980.00
R153 On 06/11/2008 Bond Future	9.00	Call			0.00000	256	3.00	179,200,000.00	700	700.00
R153 On 06/11/2008 Bond Future	9.00	Put			0.00000	1,058	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			406.00000	400	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			778.00000	777	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.05700		9.05400		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,739.00000	1,733	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			359.00000	358	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.51000		8.50600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,289.00000	2,282	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,359.00000	1,357	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.01400		9.02300		8.80	14,707,252.14	118	5,890.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,242.00000	1,248	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,823.00000	2,778	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,573.00000	3,598	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			873.00000	847	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,977.00000	7,019	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			188.00000	179	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.87800		8.88700		8.80	0.00	0	5,094.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,618.00000	2,633	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,390.00000	3,355	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,105.00000	4,127	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,090.00000	2,062	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			6,960.00000	6,993	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			916.00000	899	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			4,978.00000	5,004	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,600.00000	1,576	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.73000		8.74000		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,339.00000	4,364	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,925.00000	2,895	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.79800		8.80700		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			157.00000	165	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,289.00000	3,207	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.69600		8.70600		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,431.00000	5,522	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			146.00000	137	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.59800		8.60800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,485.00000	4,562	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			617.00000	593	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			11.58100	11.59000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call		539.00000	534	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put		1,378.00000	1,370	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.94100	10.94600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		1,383.00000	1,379	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		1,393.00000	1,388	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.89000	10.88000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,706.00000	1,701	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		1,670.00000	1,668	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.09900	9.10800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call		307.00000	312	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put		1,957.00000	1,921	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.94900	8.95800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call		2,069.00000	2,091	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		777.00000	760	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.79600	8.80700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		2,816.00000	2,845	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		912.00000	894	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.01800	9.01700		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		76.00000	73	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,151.00000	3,154	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.88400	8.88200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		2,617.00000	2,605	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		520.00000	519	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.74700	8.74500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		2,447.00000	2,437	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,000.00000	1,001	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.97200	8.98100		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call		75.00000	78	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,158.00000	3,104	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.84600	8.85500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		2,824.00000	2,865	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		396.00000	382	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.72200	8.73100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		2,580.00000	2,614	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		926.00000	905	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.08400	9.09300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		17.00000	17	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,397.00000	4,362	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.88000	8.89000		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 05/02/2009 Bond Future	9.25	Call			2,045.00000	2,067	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			692.00000	677	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.67600		8.68600		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,254.00000	2,273	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,108.00000	1,091	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.96800		8.97700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			54.00000	56	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,177.00000	3,122	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.85000		8.86000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,780.00000	2,829	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			333.00000	318	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.73900		8.74800		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,441.00000	2,477	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			852.00000	830	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.48900		8.48800		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			6,719.00000	6,727	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.40400		8.40300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			4,905.00000	4,896	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			28.00000	28	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.32200		8.32100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,631.00000	5,622	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			49.00000	48	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			269.87900		269.79300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			277.99200		277.90400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.13500		286.04300		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.67510		6.68630		0.00	0.00	0	2,241.00
ZAAD On 12/12/2008 Currency Future			6.75830		6.76830		0.00	0.00	0	5,318.00
ZAAD On 16/03/2009 Currency Future			6.84040		6.85340		0.00	0.00	0	310.00

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<b>Total for Derivatives:</b>	<b>200,048,104.14</b>	<b>1,504</b>	<b>386,358.00</b>
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<b>Grand Total:</b>	<b>200,048,104.14</b>	<b>1,504</b>	<b>386,358.00</b>
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