



# Daily MTM Report

Daily summary for 15/08/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.12500	7.09400			0.00	0.00
R153 On 31/08/2010 Bond			7.56500	7.48000			0.00	0.00
R157 On 15/09/2015 Bond			7.86500	7.80000			0.00	0.00
R186 On 21/12/2026 Bond			7.51500	7.46000			0.00	0.00
R194 On 28/02/2008 Bond			7.29500	7.22000			0.00	0.00
R201 On 21/12/2014 Bond			7.85500	7.79000			0.00	0.00
R203 On 15/09/2017 Bond			7.89500	7.83000			0.00	0.00
R204 On 21/12/2018 Bond			7.89000	7.82500			0.00	0.00
R207 On 15/01/2020 Bond			7.86400	7.80100			0.00	0.00

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

## Derivatives

GOVI On 03/11/2005 jGovi			228.41300		229.05700		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			33969.00000	29928	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			23399.00000	25798	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			232.45200		233.22100		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call			50555.00000	45331	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			18345.00000	20811	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.16100		7.14800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.55400		7.47700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.86900		7.81000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.46000		7.40700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.31200		7.25000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.83800		7.77500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.86400		7.80300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.86900		7.80600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.47100		8.40500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000		7.00000		0.00	0.00	0.00
JFRA On 03/11/2005 jFra			6.83200		6.77300		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call			126.00000	148	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put			1296.00000	1173	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			6.78700		6.72400		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call			447.00000	487	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			1736.00000	1622	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			6.87600		6.82200		0.38	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 04/05/2006 jFra	7.00	Call		1079.00000	1132	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1515.00000	1436	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.03700	6.98100		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1533.00000	1595	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1580.00000	1505	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.22000	7.15800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1975.00000	2051	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1588.00000	1512	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.41700	7.37000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1778.00000	1827	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2096.00000	2031	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.60200	7.41000		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2128.00000	2358	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2348.00000	2108	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.74300	7.70700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2927.00000	2968	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2421.00000	2374	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.89200	7.82000		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3524.00000	3622	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2683.00000	2591	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.17600	7.10500		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2450.00000	2763	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		9746.00000	8753	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.31100	7.23900		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13669.00000	14219	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		13878.00000	13085	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.73800	7.68000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6045.00000	6655	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		19324.00000	17512	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.82000	7.76000		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		13976.00000	15127	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13564.00000	12236	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			7.91500	7.87500		9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Call		14281.00000	15141	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		22936.00000	21014	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			7.95500	7.91600		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		11105.00000	12179	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		16905.00000	15280	0.00	0.00	0.00
JROD On 31/08/2005 jRod			6.67800	6.53600		0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.76900	6.63200		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/10/2005 jRod			6.87700	6.74200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.85000	6.77600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88400	6.80400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91200	6.82400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87100	6.80500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.89300	6.82200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91500	6.84000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.88900	6.83000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.90900	6.84700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92700	6.86200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.90100	6.84500		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.21400	7.15300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		220.00000	172	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1477.00000	1619	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.59000	7.51000		4.75	0.00	303.00
R153 On 03/11/2005 Bond Future	7.75	Call		17981.00000	15529	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		7224.00000	8371	5.03	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		65459.00000	61947	6.40	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		587.00000	674	6.40	0.00	5.00
R153 On 03/11/2005 Bond Future	8.00	Call		26278.00000	23410	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4443.00000	5174	5.30	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		45221.00000	41885	5.85	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1616.00000	1879	5.85	0.00	0.00
R153 On 02/02/2006 Bond Future			7.62700	7.53400		4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		15841.00000	13818	4.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		17297.00000	19247	4.75	0.00	0.00
R157 On 03/11/2005 Bond Future			7.86000	7.83000		8.38	0.00	3.00
R157 On 03/11/2005 Bond Future	8.00	Call		30144.00000	28225	8.38	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15849.00000	16467	8.38	0.00	0.00
R157 On 02/02/2006 Bond Future			7.92500	7.85700		8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		39453.00000	36057	8.48	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		27696.00000	29909	8.48	0.00	0.00
R186 On 03/11/2005 Bond Future			7.52500	7.46800		12.27	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		18304.00000	15246	11.72	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		47271.00000	51630	11.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.53200	7.47500		13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		49327.00000	45113	13.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		46090.00000	49239	13.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/11/2005 Bond Future			7.32500	7.24100		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8746.00000	7491	2.69	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3141.00000	3709	2.69	0.00	0.00
R194 On 02/02/2006 Bond Future			7.34300	7.25500		2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		7165.00000	6279	2.39	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7262.00000	8085	2.39	0.00	0.00
R201 On 03/11/2005 Bond Future			7.88200	7.81500		8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		24058.00000	21071	8.33	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		11784.00000	13264	8.33	0.00	0.00
R201 On 02/02/2006 Bond Future			7.90800	7.84000		8.73	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		21805.00000	19559	8.35	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		27711.00000	29900	8.35	0.00	0.00
R203 On 03/11/2005 Bond Future			7.92000	7.85300		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		27447.00000	24074	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		16097.00000	17918	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			7.94500	7.87700		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		36307.00000	33188	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26948.00000	29017	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			7.91200	7.84600		11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		42582.00000	38412	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		10290.00000	11494	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			7.93300	7.86600		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		38448.00000	35179	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27723.00000	29836	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			7.88300	7.81800		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		18407.00000	14514	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		3640.00000	5057	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			7.90000	7.83500		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		20747.00000	17310	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		7496.00000	9310	0.00	0.00	0.00

<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,274.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>1,274.00</b>
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